

	A	B	C	D	E	F	G	H	I	J	K	
1		Rates Americas Balance Sheet										
2		2/26/2008										
3												
4												
5						Net Balance Sheet	Possible Reductions					
6							Fail Clean Up	Additional Mktfa	Additional Repo 105	LMP	Reduction of Gov Inventory	
7		AGENCIES	AGENCIES Total	8,792,403,002	8,792				(3,098)			
8		AGENCY CALLABLE	AGENCY CALLABLE Total	1,747,117,330	1,747							
9		COUPON TRADING	COUPON TRADING Total	3,493,816,846	3,494		(110)		(1,455)			
10		HOUSE	HOUSE Total	0	0							
11		PASSTHRU JV	PASSTHRU JV Total	10,576,311,036	10,576		(422)			(1,000)		
12		INT RATE FLOW	INT RATE FLOW STRATEGIES Total	645,758,223	646					(646)		
13		STRUCTURED NOTES	STRUCTURED NOTES Total	337,238,301	337							
14		GOVERNMENTS		25,592,644,738	25,593		(533)		(4,553)	0	(1,646)	
15												
16		DERIVATIVE CORP	DERIVATIVE CORPORATE Total	7,283,739,200	7,284							
17		FUND DERIVATIVES	FUND DERIVATIVES AMERICAS Total	283,738,768	284							
18		US LONG OPTIONS	US LONG OPTIONS Total	293,235,755	293							
19		US SWAPS	US SWAPS Total	509,829,572	510							
20		EXOTIC OPTIONS	EXOTIC OPTIONS Total	8,586,554	9							
21		CPI DERIVATIVES US	CPI DERIVATIVES US Total	547,850,850	548							
22		RATES CVA US	RATES CVA US Total	6,276,786	6							
23		US BOND OPTIONS	US BOND OPTIONS Total	171,527,067	172							
24		DERIVATIVES MORTG	DERIVATIVES MORTGAGES Total	71,972,148	72							
25		MORTGAGE OPTIONS	DERIV MORTGAGE OPTIONS Total	15,743,918	16							
26		DERIVATIVES		9,192,500,618	9,193		0		0	0	0	
27												
28		LIQUID MKTS PROP	LIQUID MKTS PROP AMERICA Total	3,428,145,959	3,428					(3,100)		
29												
30		SHORT TERM RATES	SHORT TERM RATES AMERICAS Total	2,880,120,677	2,880				(100)	(2,580)		
31												
32		TOTAL		41,093,411,992	41,093		(533)		(4,653)	(5,680)	(1,646)	
33												
34												
35												
36												
37												
38												
39												
40												

	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	AA
1																
2																
3																
4																
5	Sale of Derivative hedges	Total B/S Reduction		Net Projected B/S		Net Target		Over/ (Under)		Comments						
6																
7		(3,098)		5,694						Additional Repo 105 to bring total to 10.7bn						
8		0		1,747												
9		(1,565)		1,928						Reduction in Coupon Trading B/S						
10		0		0												
11		(1,422)		9,154						TBA MTM is at 6.0bn, Spec pool delivery						
12		(646)		(0)												
13		0		337												
14	0	(6,732)		18,861												
15																
16		0		7,284						Derivative MTM						
17		0		284												
18		0		293												
19	(510)	(510)		0						Treasury hedges						
20		0		9												
21		0		548						Treasury TIP hedges						
22		0		6												
23		0		172												
24		0		72												
25		0		16												
26	(510)	(510)		8,683												
27																
28		(3,100)		328						C. Brumback Flat, Hoffman net of 500mm						
29																
30		(2,680)		200						Assuming 300mm Qtr end B/S						
31																
32	(510)	(13,022)		28,072				5,172								
33																
34	Net Target			22,900												
35																
36	Over/ (Under)			5,172												
37																
38																
39																
40																

	A	B
1	LIQUID MARKETS	
2	Gross B/S	
3	Americas	84,295
4	Europe	47,651
5	Asia	14,614
6	Total	146,561
7		
8	Net B/S	
9	Americas	35,402
10	Europe	14,000
11	Asia	7,700
12	Total	57,102
13		
14	Gross Over/(Under)	
15	Americas	24,395
16	Europe	29,601
17	Asia	(2,386)
18	Total	51,611
19		
20	Net Over/(Under)	
21	Americas	10,702
22	Europe	1,000
23	Asia	(300)
24	Total	11,402

	A	B	C	D
1		LIQUID MARKETS BALANCE SHEET		
2		02/26/08	(in millions)	
3				
4		Region	BPM Level 1	Gross Balance Sheet
5				
6		GLOBAL RATES		
7			RATES DERIVATIVES AMERICAS	10,333
8			LIQUID MKTS PROP AMERICA	32,985
9			* PASSTHRU JV	10,604
10			GOVERNMENTS AMERICAS	30,439
11			SHORT TERM RATES AMERICAS	5,626
12				
13		GLOBAL RATES AMERICAS		89,987
14				
15			CAPITAL MKTS FUNDS JV EUR	2,332
16			RATES DERIVATIVES EUROPE	34,442
17			LIQUID MKTS PROP EUROPE	1,078
18			GOVERNMENTS EUROPE	12,763
19		GLOBAL RATES EUROPE		50,615
20				
21			RATES DERIVATIVES ASIA	2,793
22			GOVERNMENTS ASIA	14,058
23				
24				
25		GLOBAL RATES ASIA		16,851
26				
27		TOTAL RATES BALANCE SHEET		157,454
28				
29		FOREIGN EXCHANGE		
30			FX AMERICAS	3,413
31			FX EM AMERICAS	1,026
32			FX EUROPE	12
33			FX EEMEA	389
34			LIQUID MKTS PROP ASIA	0
35			FX ASIA	1,412
36				
37		FOREIGN EXCHANGE		6,252
38				
39				
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41				
42				

	E	F	G	H	I	J	K	L	M
1									
2									
3									
4	Net Balance Sheet	Gross Limit	Net Limit	Gross Over/(Under)	Net Over/(Under)		Gross Balance Sheet	Net Balance Sheet	Daily Change Gross
5									
6									
7	9,193						10,659	8,855	(326)
8	3,428	18,700	1,500	14,285	1,928		33,667	3,535	(681)
9	10,576	5,000	5,000	5,604	5,576		6,530	6,504	4,074
10	15,016						31,946	15,847	(1,507)
11	2,880						7,369	5,326	(1,743)
12									
13	41,093	58,000	22,900	31,987	18,193		90,171	40,066	(184)
14									
15	2,148						2,246	2,056	86
16	9,967						39,622	10,441	(5,180)
17	382	3,000	1,000	(1,922)	(618)		1,059	381	19
18	4,467						13,211	4,750	(448)
19	16,964	17,300	12,300	33,315	4,664		56,138	17,627	(5,522)
20									
21	2,604						2,540	2,479	253
22	7,334						14,403	7,224	(345)
23									
24									
25	9,938	16,000	7,000	851	2,938		16,943	9,704	(92)
26									
27	67,995	91,300	42,200	66,154	25,795		163,251	67,397	(5,798)
28									
29									
30	3,413	1,900	1,800	1,513	1,613		3,412	3,412	1
31	1,026						1,010	1,010	16
32	12	750	700	(738)	(688)		12	12	0
33	389						414	414	(25)
34	0			0	0		0	0	0
35	1,412	1,000	1,000	412	412		1,573	1,573	(160)
36									
37	6,252	3,650	3,500	2,602	2,752		6,420	6,420	(168)
38									
39									
40									
41									
42									

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4	Daily Change Net	
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6		
7	338	
8	(107)	
9	4,072	
10	(830)	
11	(2,445)	
12		
13	1,027	
14		
15	92	
16	(474)	
17	1	
18	(283)	
19	(663)	
20		
21	124	
22	110	
23		
24		
25	234	
26		
27	598	
28		
29		
30	1	
31	16	
32	0	
33	(25)	
34	0	
35	(160)	
36		
37	(168)	
38		
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43				
44				
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46				
47		GLOBAL LIQUID MARKETS B/S		163,706
48				46
49				
50		<i>Projected Balance Sheet Decreases For Quarter End</i>		
51			LMP - Inventory sells	(3,100)
52			Additional Repo 105	(3,098)
53			Government Sells	0
54			Derivatives Hedges	(509)
55			Fails Clean Up	(843)
56			Short Term Rates	(2,580)
57			AMERICAS	(10,130)
58			Repo 105	(3,365)
59			EUROPE	(3,365)
60			Forecasted Reduction to target	(3,650)
61			ASIA	(3,650)
62				
63		TOTAL PROJECTED BS REDUCTIONS		(17,145)
64				
65			AMERICAS	84,295
66			EUROPE	47,651
67			ASIA	14,614
68				
69		GLOBAL LIQUID MARKETS PROJECTED B/S		146,561
70				#REF!
71		*Includes 2.5bn in target dedicated to Passthru that resides in the Mortgage Business		

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43									
44									
45									
46									
47	74,248	94,950	45,700	68,756	28,548		169,672	73,817	(5,966)
48	(57)	300	300				498	14	
49									
50									
51	(3,100)			(3,100)	(3,100)		(2,700)	(2,700)	(400)
52	(3,098)			(3,098)	(3,098)		(3,698)	(3,698)	600
53	0			0	0		0	0	0
54	(509)			(509)	(509)		(965)	(965)	456
55	(843)			(843)	(843)		(750)	(750)	(93)
56	(2,580)			(2,580)	(2,580)		(4,326)	(4,326)	1,745
57	(10,130)	0	0	(10,130)	(10,130)		(12,439)	(12,439)	2,308
58	(3,365)			(3,365)	(3,365)		(5,000)	(5,000)	1,635
59	(3,365)	0	0	(3,365)	(3,365)		(5,000)	(5,000)	1,635
60	(3,650)			(3,650)	(3,650)		(3,276)	(3,276)	(374)
61	(3,650)	0	0	(3,650)	(3,650)		(3,276)	(3,276)	(374)
62									
63	(17,145)	0	0	(17,145)	(17,145)		(20,715)	(20,715)	3,569
64									
65	35,402	59,900	24,700	24,395	10,702		82,154	32,049	2,142
66	14,000	18,050	13,000	29,601	1,000		51,564	13,053	(3,912)
67	7,700	17,000	8,000	(2,386)	(300)		15,240	8,000	(626)
68									
69	57,102	94,950	45,700	51,611	11,402		148,957	53,102	(2,396)
70	#REF!	#REF!	#REF!	#REF!			#REF!	#REF!	#REF!
71									

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47	430	
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51	(400)	
52	600	
53	0	
54	456	
55	(93)	
56	1,745	
57	2,308	
58	1,635	
59	1,635	
60	(374)	
61	(374)	
62		
63	3,569	
64		
65	3,353	
66	947	
67	(300)	
68		
69	4,000	
70	#REF!	
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A	B	C	D
1	RATES BALANCE SHEET		
2	LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3	02/26/08		
4	(in millions)		
5			
6	Region	BPM Level 0	BPM Level 1
7	Region	BPM Level 0	BPM Level 1
8	SUM AMERICAS		
9		FOREIGN EXCHANGE	
10			
11		GLOBAL RATES	
12			GOVERNMENTS AMERICAS
13			
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57			
58			
59			GOVERNMENTS AMERICAS Total

	E	F	G	H
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3				
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5				
6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
8				
9			4,306,549,178	27,465,573
10				
11				
12				
13	AGENCIES			
14		AGARWAL	5,167,097,018	1,742,431,647
15		KING	8,392,106,337	3,990,124,252
16		RIZZIERI SYND	55,758,113	0
17		VOLK	1,341,524,362	438,856,409
18	AGENCIES Total		14,956,485,830	6,171,412,308
19				
20	AGENCY CALLABLE			
21		Chad DeBolt/Patty C. Kao	1,746,799,585	0
22	AGENCY CALLABLE Total		1,746,799,585	0
23				
24	COUPON TRADING			
25		AUCTION	0	0
26		CDELANEY	0	0
27		CONTROL	0	0
28		GEWIRTZ	2,298,465,205	0
29		GOLDEN	0	0
30		KANOS	206,853,698	0
31		MCSWEENEY	17,145,314	0
32		MONAGHAN	149,558,326	0
33		TIM BAER	711,461,364	0
34		FRED STEMP	0	0
35	COUPON TRADING Total		3,383,483,907	0
36				
37	HOUSE			
38		ADMIN	0	0
39		RIZZIERI	0	0
40	HOUSE Total		0	0
41				
42	PASSTHRU JV			
43		Deirdre Dunn	0	0
44		Deirdre Dunn/Christopher V Owen	6,554,191,234	0
45		Deirdre Dunn/Jared Work	220,052,439	0
46		Deirdre Dunn/Nathan Jones	3,379,663,561	0
47	PASSTHRU JV Total		10,153,907,234	0
48				
49	INT RATE FLOW STRATEGIES			
50		FAY	645,758,223	0
51	INT RATE FLOW STRATEGIES Total		645,758,223	0
52				
53	STRUCTURED NOTES			
54		UNASSIGNED	0	0
55		Morgan C Baumann/Ashees Jain	217,394,270	16,919,666
56		Ashees Jain / Aksay Murthy	1,853,315	30,337
57	STRUCTURED NOTES Total		219,247,585	16,950,003
58				
59			31,105,682,364	6,188,362,311

	I	J	K	L	M	N	O
1							
2							
3							
4							
5							
6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
8							
9	0	0	916,524	4,438,482,177	4,438,482,177		
10							
11							
12							
13							
14	(4,811,554,368)	0	0	8,236,219,739	3,424,665,371		FX-CORP FEES/OTHER AMER
15	(4,369,068,570)	0	0	8,771,050,654	4,401,982,085		FX-CORP FEES/OTHER AMER Total
16	(292,371,095)	0	0	348,129,208	55,758,113		FX-FORWARD AMERICAS
17	(1,981,747,944)	0	7,329,480	2,891,745,377	909,997,433		FX-FORWARD AMERICAS Total
18	(11,454,741,977)	0	7,329,480	20,247,144,978	8,792,403,002		FX-FORWARD AMERICAS Total
19							
20							
21	(401,930,048)	0	317,745	2,149,047,378	1,747,117,330		FX-OPTIONS AMERICAS
22	(401,930,048)	0	317,745	2,149,047,378	1,747,117,330		FX-OPTIONS AMERICAS Total
23							
24							
25	0	0	0	0	0		
26	(36)	0	0	36	0		
27	0	0	0	0	0		
28	(2,169,313,593)	16,215,397	60,016	4,467,838,814	2,298,525,221		
29	0	0	0	0	0		LATIN AMERICA LOCALS-FX
30	(416,195,953)	0	100,436,492	723,486,143	307,290,190		LATIN AMERICA LOCALS-FX Total
31	(149,682,712)	0	0	166,828,025	17,145,314		
32	(329,539,700)	0	9,836,431	488,934,457	159,394,757		
33	(182,752,656)	0	0	894,214,020	711,461,364		
34	(225,980,277)	0	0	225,980,277	0		
35	(3,473,464,927)	16,215,397	110,332,939	6,967,281,772	3,493,816,846		
36							
37							
38	0	0	0	0	0		
39	(799,255)	0	0	799,255	0		FX PROP AMER
40	(799,255)	0	0	799,255	0		FX PROP AMER Total
41							
42							
43	0	0	0	0	0		
44	(1,133,397)	0	69,170,742	6,624,495,373	6,623,361,976		RATES PROP AMER
45	(24,721,868)	0	270,837,726	515,612,033	490,890,165		RATES PROP AMER
46	(1,755,639)	0	82,395,333	3,463,814,534	3,462,058,895		
47	(27,610,904)	0	422,403,801	10,603,921,940	10,576,311,036		
48							
49							
50	(91,593,524)	0	0	737,351,747	645,758,223		
51	(91,593,524)	0	0	737,351,747	645,758,223		
52							
53							
54	0	0	0	0	0		RATES PROP AMER Total
55	(194,080)	0	134,940,718	335,609,403	335,415,323		
56	0	0	0	1,822,978	1,822,978		
57	(194,080)	0	134,940,718	337,432,381	337,238,301		
58							
59	(15,450,334,715)	16,215,397	675,324,683	41,042,979,451	25,592,644,738		

	P	Q	R	S	T	U
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2						
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6	Trader Name	Prior Day Long				
7	Trader Name					
8						
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11						
12	X	0				
13		0				
14						
15						
16	JP PARADIS	773,926,765				
17	V. IZZO	631,867,865				
18		1,405,794,630				
19						
20						
21	UNASSIGNED	31,150				
22	X	442,768,257				
23	Michael Wilson	46,459,134				
24		489,258,541				
25						
26		1,895,053,171				
27						
28						
29						
30	Jose Aloisio Teles	357,684,491				
31		357,684,491				
32						
33		357,684,491				
34						
35		2,252,737,662				
36						
37						
38						
39						
40	Shashank Agrawal	154,358,959				
41	UNASSIGNED	183,528,146				
42	Anshuman Goyal	235,138,775				
43		573,025,880				
44						
45						
46	HOFFMAN	1,353,761,624				
47	LIQUIDATION RESERVE	0				
48	TROBSON	15,861,191				
49	UNASSIGNED	0				
50	JAY	0				
51	AMIT JAIN	29,834,077				
52	Ross Massey	0				
53	GANCAS	0				
54		1,399,456,892				
55						
56		1,972,482,772				
57						
58		1,972,482,772				
59						

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A	B	C	D
1	RATES BALANCE SHEET		
2	LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3	02/26/08		
4	(in millions)		
5			
6	Region	BPM Level 0	BPM Level 1
7	Region	BPM Level 0	BPM Level 1
60	SUM AMERICAS	GLOBAL RATES	
61			LIQUID MKTS PROP AMERICA
62			
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79			LIQUID MKTS PROP AMERICA Total
80			
81			SHORT TERM RATES AMERICAS
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94			SHORT TERM RATES AMERICAS Total
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96			RATES DERIVATIVES AMERICAS
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6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
60				
61				
62	RATES PROP AMER			
63		HOFFMAN	2,575,087,291	288,836,693
64		TROBSON	2,684,029	0
65		UNASSIGNED	0	0
66		AMIT JAIN	7,164,148	0
67		Ross Massey	0	0
68		Christopher Brumbach	832,756,450	726
69		Yunho Song	0	0
70		ADMIN1	27,601,403	0
71	RATES PROP AMER Total		3,445,293,321	288,837,419
72				
73	FX PROP LATAM			
74		Shashank Agrawal	108,929,823	0
75		UNASSIGNED	0	0
76		Anshuman Goyal	162,760,234	0
77	FX PROP LATAM Total		271,690,057	0
78				
79			3,716,983,378	288,837,419
80				
81				
82	SHORT TERM AGENCIES			
83		Alexander P. Hazelton/Michael J. McLaugh	1,114,703,816	0
84	SHORT TERM AGENCIES Total		1,114,703,816	0
85				
86	SHORT TERM US TREASURIES			
87		HAZELTON/SHEN	711,330,687	0
88		WIEGAND/GIOVACCO	0	0
89		Bradford Hughes	376,827,296	0
90		Ivan W. Shen	261,934,406	0
91		SHORT TERM DESK	254,231,830	0
92	SHORT TERM US TREASURIES Total		1,604,324,219	0
93				
94			2,719,028,035	0
95				
96				
97	DERIV MORTGAGE OPTIONS			
98		SCELSA	15,743,918	0
99	DERIV MORTGAGE OPTIONS Total		15,743,918	0
100				
101	DERIVATIVE CORPORATE			
102		DERIVATIVES CORPORATE	6,683,176,517	0
103		UNASSIGNED	0	0
104	DERIVATIVE CORPORATE Total		6,683,176,517	0
105				
106	DERIVATIVES MORTGAGES			
107		PING FENG	71,972,148	0
108		AMIN	0	0
109	DERIVATIVES MORTGAGES Total		71,972,148	0
110				
111	EXOTIC OPTIONS			

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6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
60							
61							
62							AGENCIES
63	(19,972,811,259)	1,898,793,653	0	22,736,403,612	2,286,250,598		
64	0	0	0	2,684,029	2,684,029		
65	0	0	0	0	0		
66	(2,097,146,712)	0	0	2,104,310,860	7,164,148		
67	0	0	0	0	0		
68	(6,984,187,717)	700,166,297	0	7,816,943,441	832,755,724		AGENCIES Total
69	(25,613,709)	0	0	25,613,709	0		
70	0	0	0	27,601,403	27,601,403		AGENCY CALLABLE
71	(29,079,759,397)	2,598,959,950	0	32,713,557,054	3,156,455,902		
72							
73							AGENCY CALLABLE Total
74	0	0	0	108,929,823	108,929,823		
75	0	0	0	0	0		COUPON TRADING
76	0	0	0	162,760,234	162,760,234		
77	0	0	0	271,690,057	271,690,057		
78							
79	(29,079,759,397)	2,598,959,950	0	32,985,247,111	3,428,145,959		
80							
81							
82							
83	(104,334,631)	172,413,202	158,948,267	1,377,986,713	1,273,652,083		
84	(104,334,631)	172,413,202	158,948,267	1,377,986,713	1,273,652,083		
85							
86							COUPON TRADING Total
87	(2,838,262,958)	3,675,731,516	21,836,577	3,571,430,222	733,167,264		
88	0	0	(20,737,893)	(2,902,688,170)	(20,737,893)		HOUSE
89	(1,849,166,738)	40,299,025	1,045,691	2,227,039,725	377,872,987		
90	(770,485,743)	99,606,280	0	1,032,420,150	261,934,406		
91	(65,545,265)	0	0	319,777,095	254,231,830		HOUSE Total
92	(5,523,460,704)	3,815,636,821	2,144,375	4,247,979,022	1,606,468,594		
93							PASSTHRU JV
94	(5,627,795,335)	3,988,050,023	161,092,642	5,625,965,735	2,880,120,677		
95							
96							
97							
98	(27,029,703)	0	0	42,773,621	15,743,918		PASSTHRU JV Total
99	(27,029,703)	0	0	42,773,621	15,743,918		
100							INT RATE FLOW STRATEGIES
101							
102	0	0	(69,276,993)	7,283,739,200	7,283,739,200		INT RATE FLOW STRATEGIES Total
103	0	0	0	0	0		
104	0	0	(69,276,993)	7,283,739,200	7,283,739,200		
105							
106							
107	0	0	0	71,972,148	71,972,148		SHORT TERM AGENCIES
108	0	0	0	0	0		
109	0	0	0	71,972,148	71,972,148		SHORT TERM AGENCIES Total
110							
111							SHORT TERM US TREASURIES

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6	Trader Name	Prior Day Long				
7	Trader Name					
60						
61						
62						
63	AGARWAL	3,002,687,391				
64	AGARWAL STRIPS	(251,865,390)				
65	KING	3,479,352,807				
66	RIZZIERI SYND	347,222,506				
67	VOLK	1,401,863,248				
68		7,979,260,562				
69						
70						
71	Chad DeBolt/Patty C. Kao	3,556,136,242				
72	Morgan C Baumann/Ashees Jain	185,219,099				
73		3,741,355,341				
74						
75						
76	CDELANEY	0		#REF!		
77	CONTROL	0		#REF!		
78	GEWIRTZ	433,204,919				
79	GOLDEN	0				
80	KANOS	88,041,830				
81	MCSWEENEY	82,617,958				
82	MONAGHAN	96,825,258				
83	TIM BAER	1,065,644,174				
84	FRED STEMP	12,383,008				
85	MAINI	0				
86		1,778,717,147				
87						
88						
89	ADMIN	0				
90	RIZZIERI	0		#REF!		
91		0				
92						
93						
94	Deirdre Dunn	(2,101,849,878)				
95	Deirdre Dunn/Christopher V Owen	729,535,248				
96	Deirdre Dunn/Jared Work	726,146,608				
97	Deirdre Dunn/Nathan Jones	2,682,659,318				
98		2,036,491,296				
99						
100						
101	FAY	100,377,476				
102		100,377,476				
103						
104		15,636,201,822				
105						
106						
107						
108	Alexander P. Hazelton	868,001,204				
109		868,001,204				
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A	B	C	D
1	RATES BALANCE SHEET		
2	LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3	02/26/08		
4	(in millions)		
5			
6	Region	BPM Level 0	BPM Level 1
7	Region	BPM Level 0	BPM Level 1
112	SUM AMERICAS	GLOBAL RATES	RATES DERIVATIVES AMERICAS
113			
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151			RATES DERIVATIVES AMERICAS Total
152			
153		GLOBAL RATES Total	
154			
155	SUM AMERICAS Total		
156			
157	SUM EUROPE AND THE MIDDLE EAST		
158		FOREIGN EXCHANGE	
159			
160		GLOBAL RATES	
161			CAPITAL MKTS FUNDS JV EUR
162			
163			

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6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
112	EXOTIC OPTIONS	EXOTIC OPTIONS	8,586,554	0
113		FAUCHEUX, LUC	0	0
114	EXOTIC OPTIONS Total		8,586,554	0
115				
116	FUND DERIVATIVES AMERICAS			
117		UNASSIGNED	1	0
118		Lingfeng Song	283,738,767	0
119	FUND DERIVATIVES AMERICAS Total		283,738,768	0
120				
121	US BOND OPTIONS			
122		JEFF MICHAELS	171,527,067	0
123	US BOND OPTIONS Total		171,527,067	0
124				
125	US LONG OPTIONS			
126		JEFF MICHAELS	0	0
127		LONG OPTIONS	86,147,894	0
128		OPTIONS IBD CONTRA	191,015,648	0
129		MICHAELS, JEFF ALAN	0	0
130	US LONG OPTIONS Total		277,163,542	0
131				
132	US SWAPS			
133		LONG SWAPS	150,400,203	0
134		SUNG	0	0
135		SWAPS IBD CONTRA	300,170,406	0
136		MORTON	0	0
137	US SWAPS Total		450,570,609	0
138				
139	RATES CVA US			
140		UNASSIGNED	6,276,786	0
141	RATES CVA US Total		6,276,786	0
142				
143	CPI DERIVATIVES US			
144		Alvaro Mucida	547,850,850	0
145	CPI DERIVATIVES US Total		547,850,850	0
146				
147	HEDGE FUND REPLICATION			
148		PING FENG	0	0
149	HEDGE FUND REPLICATION Total		0	0
150				
151			8,516,606,759	0
152				
153			46,058,300,536	6,477,199,730
154				
155			50,364,849,714	6,504,666,303
156				
157				
158			478,645,513	77,561,698
159				
160				
161				
162	FUNDS JV TRADING			
163		UNASSIGNED	1,800,356	0

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6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	BPM Level 2
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet		
112	0	0	0	8,586,554	8,586,554		
113	0	0	0	0	0		
114	0	0	0	8,586,554	8,586,554		
115							
116							
117	0	0	0	1	1		
118	0	0	0	283,738,767	283,738,767		SHORT TERM US TREASURIES Total
119	0	0	0	283,738,768	283,738,768		
120							
121							
122	(315,363,885)	0	0	486,890,952	171,527,067		
123	(315,363,885)	0	0	486,890,952	171,527,067		DERIV MORTGAGE OPTIONS
124							
125							DERIV MORTGAGE OPTIONS Total
126	(516,463,007)	0	16,072,213	532,535,219	16,072,213		
127	0	0	0	86,147,894	86,147,894		DERIVATIVE CORPORATE
128	0	0	0	191,015,648	191,015,648		
129	0	0	0	0	0		
130	(516,463,007)	0	16,072,213	809,698,761	293,235,755		DERIVATIVE CORPORATE Total
131							
132							DERIVATIVES MORTGAGES
133	(280,886,928)	0	0	431,287,131	150,400,203		
134	0	0	59,258,963	59,258,963	59,258,963		
135	0	0	0	300,170,406	300,170,406		DERIVATIVES MORTGAGES Total
136	0	0	0	0	0		
137	(280,886,928)	0	59,258,963	790,716,500	509,829,572		EXOTIC OPTIONS
138							
139							EXOTIC OPTIONS Total
140	0	0	0	6,276,786	6,276,786		
141	0	0	0	6,276,786	6,276,786		FUND DERIVATIVES AMERICAS
142							
143							
144	(697,975)	0	0	548,548,826	547,850,850		
145	(697,975)	0	0	548,548,826	547,850,850		FUND DERIVATIVES AMERICAS Total
146							
147							US BOND OPTIONS
148	0	0	0	0	0		
149	0	0	0	0	0		
150							US BOND OPTIONS Total
151	(1,140,441,498)	0	6,054,183	10,332,942,116	9,192,500,618		
152							US LONG OPTIONS
153	(51,298,330,945)	6,603,225,370	842,471,508	89,987,134,413	41,093,411,992		
154							
155	(51,298,330,945)	6,603,225,370	843,388,032	94,425,616,590	45,531,894,169		US LONG OPTIONS Total
156							
157							US SWAPS
158	(4,574)	0	290,002	401,378,391	401,373,817		
159							
160							US SWAPS Total
161							
162							RATES CVA US
163	0	0	0	1,800,356	1,800,356		

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6	Trader Name	Prior Day Long				
7	Trader Name					
112	Ivan W. Shen/Anish Vasisth	0				
113	WIEGAND/GIOVACCO	9,850,557				
114	Bradford Hughes	818,189,169				
115	Ivan W. Shen/Bradford Hughes	0				
116	Anish Vasisth	0				
117	Ivan W. Shen	82,697,625				
118		910,737,351				
119						
120		1,778,738,555				
121						
122						
123						
124	SCELSA	28,204,006				
125		28,204,006				
126						
127						
128	DERIVATIVES CORPORATE	3,833,278,372				
129	UNASSIGNED	0				
130		3,833,278,372				
131						
132						
133	PING FENG	58,717,383				
134	MORTGAGE DERIVATIVES	798,742				
135		59,516,125				
136						
137						
138	EXOTIC OPTIONS	14,387,301				
139		14,387,301				
140						
141						
142	UNASSIGNED	81,794,563				
143	Aditya V Bagree	13,400,683				
144	Russell Schreiber	99,067,677				
145		194,262,923				
146						
147						
148	JEFF MICHAELS	49,927,029				
149	SHORT OPTIONS	2,897,516				
150		52,824,545				
151						
152						
153	JEFF MICHAELS	1,056,244				
154	LONG OPTIONS	6,554,928				
155	OPTIONS IBD CONTRA	21,309,206				
156		28,920,378				
157						
158						
159	LONG SWAPS	13,516,898				
160	SWAPS IBD CONTRA	478,828,218				
161		492,345,116				
162						
163						

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A	B	C	D
1	RATES BALANCE SHEET		
2	LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3	02/26/08		
4	(in millions)		
5			
6	Region	BPM Level 0	BPM Level 1
7	Region	BPM Level 0	BPM Level 1
164	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
165			
166			
167			
168			
169			
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171			
172			CAPITAL MKTS FUNDS JV EUR Total
173			
174			GOVERNMENTS EUROPE
175			
176			
177			
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202			
203			GOVERNMENTS EUROPE Total
204			
205			LIQUID MKTS PROP EUROPE
206			
207			
208			
209			
210			
211			
212			
213			
214			LIQUID MKTS PROP EUROPE Total
215			

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6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
164	FUNDS JV TRADING	VEZIE	1,401,429,313	514,583
165	FUNDS JV TRADING Total		1,403,229,669	514,583
166				
167	FUNDS SPVS			
168		UNASSIGNED	607,430,554	0
169		VEZIE - SPV	137,466,645	0
170	FUNDS SPVS Total		744,897,199	0
171				
172			2,148,126,868	514,583
173				
174				
175	DOLLAR GOVTS			
176		DIEGO URRA	0	0
177		Gautam Chandrasekharan	61,526,213	0
178		PANOS KORANTZOPOULOS	0	0
179		PIERRE FOUCHET	703,605,859	369,290,660
180		THOMAS SIEGMUND	0	0
181		TIM HAWKINS	352,847,921	257,753,646
182		Chris Doyal	65,562,010	0
183		Will Faison	76,052,270	0
184	DOLLAR GOVTS Total		1,259,594,273	627,044,306
185				
186	EURO GOVTS			
187		GARY SAY	153,893,157	34,692,035
188		Gautam Chandrasekharan	1,327,886,729	902,389,722
189		PANOS KORANTZOPOULOS	903,300,339	381,488,023
190		PIERRE FOUCHET	930,335,723	531,108,362
191		SHU YANG	613,105,749	393,033,100
192		UNASSIGNED	0	0
193		Thomas Edgard Leriche	428,166,403	108,958,282
194		Francesco Landolfi	619,782,163	153,118,759
195	EURO GOVTS Total		4,976,470,263	2,504,788,283
196				
197	GILTS			
198		MARTIN CROSS	836,366,329	0
199		SEAN DAVIES	487,265,813	0
200		TIM HAWKINS	4,988,502	0
201	GILTS Total		1,328,620,644	0
202				
203			7,564,685,180	3,131,832,589
204				
205				
206	RATES PROP EUROPE			
207		FRASER DANBURY	44,076,146	0
208		UNASSIGNED	13,399,094	0
209		WILKINSON	97,162,453	0
210		Matthew Barnett	227,254,558	0
211		John A. Goodridge	0	0
212	RATES PROP EUROPE Total		381,892,251	0
213				
214			381,892,251	0
215				

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4							
5							
6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	BPM Level 2
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet		
164	(184,165,546)	0	112,420	1,585,192,696	1,401,027,149		
165	(184,165,546)	0	112,420	1,586,993,052	1,402,827,505		RATES CVA US Total
166							
167							CPI DERIVATIVES US
168	(2,626)	0	0	607,433,180	607,430,554		
169	0	0	0	137,466,645	137,466,645		CPI DERIVATIVES US Total
170	(2,626)	0	0	744,899,825	744,897,199		
171							
172	(184,168,172)	0	112,420	2,331,892,877	2,147,724,704		
173							
174							
175							
176	0	0	0	0	0		
177	(103,431,193)	0	0	164,957,406	61,526,213		ENERGY CORPORATE
178	(1,743,233)	0	0	1,743,233	0		
179	(174,767,738)	0	0	509,082,937	334,315,199		ENERGY CORPORATE Total
180	0	0	43,058,737	43,058,737	43,058,737		
181	(336,110,407)	0	0	431,204,682	95,094,275		ENERGY GENERAL
182	(106,569,099)	0	0	172,131,108	65,562,010		
183	(460,407,557)	0	400,571	536,860,399	76,452,842		ENERGY GENERAL Total
184	(1,183,029,227)	0	43,459,308	1,859,038,502	676,009,276		
185							INDEX TRADING
186							
187	(148,328,025)	0	15,951,736	283,480,882	135,152,857		INDEX TRADING Total
188	(1,468,391,699)	0	0	1,893,888,707	425,497,007		
189	(1,052,046,651)	0	0	1,573,858,966	521,812,315		NY NAT GAS
190	(651,690,710)	0	154,518	1,051,072,589	399,381,879		
191	(692,551,003)	0	0	912,623,652	220,072,649		NY NAT GAS Total
192	0	0	(40,310,731)	(40,310,731)	(40,310,731)		
193	(536,063,212)	0	15,090,174	870,361,507	334,298,294		NY OIL
194	(883,161,285)	0	0	1,349,824,690	466,663,404		
195	(5,432,232,585)	0	(9,114,303)	7,894,800,262	2,462,567,674		NY OIL Total
196							
197							NY POWER
198	(1,123,259,514)	0	0	1,959,625,843	836,366,329		
199	(540,912,371)	0	0	1,028,178,183	487,265,813		NY POWER Total
200	(16,513,328)	0	0	21,501,830	4,988,502		
201	(1,680,685,213)	0	0	3,009,305,856	1,328,620,644		
202							
203	(8,295,947,025)	0	34,345,005	12,763,144,620	4,467,197,594		
204							
205							
206							
207	0	0	0	44,076,146	44,076,146		
208	0	0	0	13,399,094	13,399,094		
209	(696,193,550)	80,491,075	0	793,356,004	97,162,453		
210	0	0	0	227,254,558	227,254,558		ASIA LOCALS-FX
211	0	0	0	0	0		
212	(696,193,550)	80,491,075	0	1,078,085,802	381,892,251		ASIA LOCALS-FX Total
213							
214	(696,193,550)	80,491,075	0	1,078,085,802	381,892,251		FX-OPTIONS ASIA
215							

	P	Q	R	S	T	U
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6	Trader Name	Prior Day Long				
7	Trader Name					
164	UNASSIGNED	0				
165		0				
166						
167						
168	Alvaro Mucida	602,821,165				
169		602,821,165				
170						
171		5,306,559,931				
172						
173		22,721,500,308				
174						
175						
176						
177						
178	BRIAN MANSON	61,213,611				
179		61,213,611				
180						
181						
182	BRIAN MANSON	0				
183		0				
184						
185						
186	Daniel J Rothman	12,244,495				
187		12,244,495				
188						
189						
190	Rick Boland	41,051,735				
191		41,051,735				
192						
193						
194	Rick Boland	17,768,053				
195		17,768,053				
196						
197						
198	Kevin Paley	61,044,496				
199		61,044,496				
200						
201		193,322,390				
202						
203		193,322,390				
204						
205		27,140,043,132				
206						
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210						
211	UNASSIGNED	84,803,738				
212	Raymond Yeoh	0				
213		84,803,738				
214						
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A	B	C	D
1	RATES BALANCE SHEET		
2	LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3	02/26/08		
4	(in millions)		
5			
6	Region	BPM Level 0	BPM Level 1
7	Region	BPM Level 0	BPM Level 1
216	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES	RATES DERIVATIVES EUROPE
217			
218			
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6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
216				
217	FUND DERIVATIVES			
218		SPV TRADER	38,499,612	0
219		UNASSIGNED	0	0
220		VEZIE	14,199,706	108,384
221		VEZIE - SPV	60,014,469	0
222	FUND DERIVATIVES Total		112,713,787	108,384
223				
224	OPTIONS EXOTIC			
225		TEMEL/COOKE/VISWANATHAN	449,824,551	4,833,866
226		Oliver Cooke	0	0
227	OPTIONS EXOTIC Total		449,824,551	4,833,866
228				
229	OPTIONS INFLATION			
230		MIKLAVCIC/PHOA	9,934,675,972	8,481,243,064
231		Gabriel Buteler	2,854,856,420	1,117,841,874
232		Claire Ikeda-Thew	425,498,552	0
233		Ravindra Seeneevassen	1,733,055,265	1,297,838,422
234	OPTIONS INFLATION Total		14,948,086,209	10,896,923,360
235				
236	OPTIONS PROP			
237		KIERAN HIGGINS	1,839,176,409	1,117,994,542
238	OPTIONS PROP Total		1,839,176,409	1,117,994,542
239				
240	OPTIONS VANILLA			
241		DANIEL COLOMBI	1,035,100,507	434,003,822
242		CEKI BOZ	4,170,743	0
243	OPTIONS VANILLA Total		1,039,271,250	434,003,822
244				
245	SWAPS			
246		HAIG	721,877,125	0
247		HEENAN	92,875,817	0
248		KEANE	0	0
249		SINGH	37,828,884	0
250		UNASSIGNED	0	0
251		Jonathan Bernard Rowe	270,057,714	7,534,646
252		Mehdi Majoul	116,487,764	92,828,627
253	SWAPS Total		1,239,127,304	100,363,273
254				
255	USD EXOTICS			
256		USD EXOTICS	1,544,163	1,446,439
257	USD EXOTICS Total		1,544,163	1,446,439
258				
259	STRATEGIC EXOTICS			
260		TULUG TEMEL	2,032,064,776	0
261	STRATEGIC EXOTICS Total		2,032,064,776	0
262				
263	RATES CVA EUROPE			
264		Chris Cecere	132,621,860	22,946,463
265	RATES CVA EUROPE Total		132,621,860	22,946,463
266				
267	PROPERTY DERIVATIVES			

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5							
6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet		BPM Level 2
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet		BPM Level 2
216							
217							FX-OPTIONS ASIA Total
218	0	0	0	38,499,612	38,499,612		
219	0	0	0	554,937,916	554,937,916		KOREA RATES
220	0	0	0	14,091,322	14,091,322		
221	(8)	0	0	60,014,477	60,014,469		KOREA RATES Total
222	(8)	0	0	667,543,327	667,543,319		
223							
224							
225	0	0	4,762,385	449,753,070	449,753,070		
226	0	0	0	0	0		
227	0	0	4,762,385	449,753,070	449,753,070		
228							
229							LIQUID MKTS PROP ASIA
230	(11,182,054,527)	0	5,556,844	12,641,044,280	1,458,989,752		
231	(822,033,341)	0	0	2,559,047,888	1,737,014,547		
232	0	0	0	425,498,552	425,498,552		LIQUID MKTS PROP ASIA Total
233	(1,354,134,131)	0	0	1,789,350,974	435,216,843		
234	(13,358,221,999)	0	5,556,844	17,414,941,694	4,056,719,694		
235							
236							
237	(1,532,129,088)	0	0	2,253,310,955	721,181,867		
238	(1,532,129,088)	0	0	2,253,310,955	721,181,867		
239							
240							GOVERNMENTS ASIA-NON YEN
241	(5,197,921,633)	0	0	5,799,018,318	601,096,685		
242	(75,433,171)	0	0	79,603,914	4,170,743		GOVERNMENTS ASIA-NON YEN Total
243	(5,273,354,804)	0	0	5,878,622,232	605,267,428		
244							GOVERNMENTS ASIA-YEN
245							
246	(736,000,712)	0	0	1,457,877,837	721,877,125		
247	0	0	0	92,875,817	92,875,817		
248	0	0	0	0	0		
249	(220,912,441)	0	0	258,741,325	37,828,884		
250	(726,381,256)	0	0	726,381,256	0		GOVERNMENTS ASIA-YEN Total
251	(8,367,699)	0	0	270,890,767	262,523,068		
252	0	0	0	23,659,138	23,659,138		GOVTS ASIA ALLOC
253	(1,691,662,108)	0	0	2,830,426,140	1,138,764,032		
254							GOVTS ASIA ALLOC Total
255							
256	0	0	923,550	1,021,274	1,021,274		GOVERNMENTS ASIA AGENCY
257	0	0	923,550	1,021,274	1,021,274		
258							GOVERNMENTS ASIA AGENCY Total
259							
260	0	0	0	2,032,064,776	2,032,064,776		
261	0	0	0	2,032,064,776	2,032,064,776		
262							
263							FID DERIVS ASIA
264	(2,619,286,318)	0	0	2,728,961,715	109,675,397		
265	(2,619,286,318)	0	0	2,728,961,715	109,675,397		
266							
267							

	P	Q	R	S	T	U
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6	Trader Name	Prior Day Long				
7	Trader Name					
216	UNASSIGNED	0				
217		0				
218						
219						
220	Sunghyun Yoo	303,837,912				
221		303,837,912				
222						
223		388,641,650				
224						
225		388,641,650				
226						
227						
228						
229						
230	UNASSIGNED	0				
231	CHARLES VALLE	1,702,085				
232		1,702,085				
233						
234		1,702,085				
235						
236		1,702,085				
237						
238						
239						
240						
241	Diego Urrea	200,738,549				
242		200,738,549				
243						
244						
245	Hiroataka Kanamori	1,503,182,857				
246	Katsuya Miyoshi	1,572,987,778				
247	Makoto Umino	180,169,093				
248	Naoto Ichinoe	2,612,283,227				
249	Tomoki Kondo	236,059,682				
250		6,104,682,637				
251						
252						
253	UNASSIGNED	0				
254		0				
255						
256						
257	TAHARA, TAKAOMI	7,399,186				
258		7,399,186				
259						
260		6,312,820,372				
261						
262						
263						
264	Diego Urrea	7,183,625				
265	Jeremy Martin	330,670,147				
266	Katsuya Miyoshi	95,875,884				
267	Michael Faller	32,957,083				

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A	B	C	D
1	RATES BALANCE SHEET		
2	LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3	02/26/08		
4	(in millions)		
5			
6	Region	BPM Level 0	BPM Level 1
7	Region	BPM Level 0	BPM Level 1
268	SUM EUROPE AND THE MIDDLE EAST	GLOBAL RATES	RATES DERIVATIVES EUROPE
269			
270			
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277			
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279			RATES DERIVATIVES EUROPE Total
280			
281		GLOBAL RATES Total	
282			
283	SUM EUROPE AND THE MIDDLE EAST Total		
284			
285	SUM ASIA		
286		FOREIGN EXCHANGE	
287			
288		GLOBAL RATES	
289			GOVERNMENTS ASIA
290			
291			
292			
293			
294			
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314			GOVERNMENTS ASIA Total
315			
316			RATES DERIVATIVES ASIA
317			
318			
319			

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6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
268	PROPERTY DERIVATIVES	Chris Cecere	8,423,358	2,236,996
269	PROPERTY DERIVATIVES Total		8,423,358	2,236,996
270				
271	INDEX BASIS JV			
272		Chris Cecere	304,825,738	135,822,853
273	INDEX BASIS JV Total		304,825,738	135,822,853
274				
275	ABS JV			
276		Chris Cecere	10,099,589	0
277	ABS JV Total		10,099,589	0
278				
279			22,117,778,994	12,716,679,998
280				
281			32,212,483,293	15,849,027,170
282				
283			32,691,128,806	15,926,588,868
284				
285				
286			1,402,141,723	0
287				
288				
289				
290	GOVERNMENTS ASIA-NON YEN			
291		Anant Swarup	543,775,234	0
292		Andrea Rizzo	26,626,986	24,833,824
293		Iris Yao	9,381,996	5,009,688
294		Nishant Pathela	0	0
295	GOVERNMENTS ASIA-NON YEN Total		579,784,216	29,843,512
296				
297	GOVERNMENTS ASIA-YEN			
298		Hiroataka Kanamori	2,668,866,475	0
299		Katsuya Miyoshi	3,298,868,927	0
300		Makoto Umino	393,656,446	0
301		Naoto Ichinoe	0	0
302		Minoru Osawa	65,031,191	0
303		Motonori Suwa	318,936,419	0
304	GOVERNMENTS ASIA-YEN Total		6,745,359,458	0
305				
306	GOVTS ASIA ALLOC			
307		UNASSIGNED	0	0
308	GOVTS ASIA ALLOC Total		0	0
309				
310	GOVERNMENTS ASIA AGENCY			
311		TAHARA, TAKAOMI	0	0
312	GOVERNMENTS ASIA AGENCY Total		0	0
313				
314			7,325,143,674	29,843,512
315				
316				
317	FID DERIVS ASIA			
318		Jeremy Martin	1,987,446,827	0
319		Katsuya Miyoshi	90,562,592	0

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5							
6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	BPM Level 2
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet		
268	0	0	0	6,186,362	6,186,362		
269	0	0	0	6,186,362	6,186,362		
270							
271							
272	(33,075)	0	0	169,035,960	169,002,886		FID DERIVS ASIA Total
273	(33,075)	0	0	169,035,960	169,002,886		
274							IRP MORTGAGE ASIA
275							
276	0	0	0	10,099,589	10,099,589		IRP MORTGAGE ASIA Total
277	0	0	0	10,099,589	10,099,589		
278							
279	(24,474,687,400)	0	11,242,779	34,441,967,094	9,967,279,694		
280							
281	(33,650,996,147)	80,491,075	45,700,204	50,615,090,393	16,964,094,243		
282							
283	(33,651,000,721)	80,491,075	45,990,206	51,016,468,784	17,365,468,060		
284							
285							
286	0	0	0	1,446,316,770	1,446,316,770		
287							FX-FORWARDS EUROPE
288							
289							
290							
291	(835,723,638)	0	0	1,379,498,872	543,775,234		FX-FORWARDS EUROPE Total
292	(53,116,425)	0	0	54,909,587	1,793,162		
293	(15,658,355)	0	0	20,030,663	4,372,308		FX-LONDON PROPRIETARY
294	(1,067,794)	0	0	1,067,794	0		
295	(905,566,212)	0	0	1,455,506,916	549,940,704		FX-LONDON PROPRIETARY Total
296							
297							
298	(3,059,625,239)	0	0	5,728,491,714	2,668,866,475		FX-OPTIONS EUROPE
299	(2,274,955,655)	0	0	5,630,749,415	3,355,793,761		
300	(64,820,508)	0	0	458,476,953	393,656,446		FX-OPTIONS EUROPE Total
301	0	0	0	0	0		
302	0	0	0	65,031,191	65,031,191		
303	(316,864,463)	0	0	635,800,882	318,936,419		
304	(5,716,265,865)	0	0	12,518,550,155	6,802,284,292		
305							EMG JV LM EUROPE
306							
307	0	0	0	0	0		
308	0	0	0	0	0		
309							
310							
311	0	0	0	0	0		
312	0	0	0	0	0		
313							
314	(6,621,832,077)	0	0	13,974,057,071	7,352,224,996		EMG JV LM EUROPE Total
315							
316							
317							
318	0	0	0	1,987,446,827	1,987,446,827		
319	(170,524,818)	0	0	261,087,410	90,562,592		

	P	Q	R	S	T	U
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6	Trader Name	Prior Day Long				
7	Trader Name					
268	Satu S. Parikh	508,289,164				
269	UNASSIGNED	0				
270	Yakun Popli	15,563				
271	Indukuri, Vijay Kumar Raju	53,205,176				
272		1,028,196,642				
273						
274						
275	Tomohiro Mikajiri	0				
276		0				
277						
278		1,028,196,642				
279						
280		7,341,017,014				
281						
282		7,731,360,749				
283						
284						
285						
286						
287						
288	KERIM ACANAL	0				
289	MIKE RUIZ	0				
290	DUNCAN RULE	15,326,751				
291		15,326,751				
292						
293						
294	DEPARTED	0				
295		0				
296						
297						
298	GLOBAL FX OPTIONS EUROPE	0				
299	SILASH RUPARELL	0				
300		0				
301						
302		15,326,751				
303						
304						
305						
306	Daniel Jakub Krzanicki	128,473,537				
307	EMGLM	24,352,418				
308	GARRY KHASIDY	78,906,947				
309	Gabriel Buteler	82,689,493				
310	K ACANAL (NEW)	631,724,684				
311	Olgay Buyukkayali	12,513,434				
312	Timothy Page	36,193,836				
313	Gabriel MTN	95,804,116				
314	Greg Gentile	55,963				
315		1,090,714,428				
316						
317		1,090,714,428				
318						
319		1,106,041,179				

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A	B	C	D
1	RATES BALANCE SHEET		
2	LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3	02/26/08		
4	(in millions)		
5			
6	Region	BPM Level 0	BPM Level 1
7	Region	BPM Level 0	BPM Level 1
320	SUM ASIA	GLOBAL RATES	RATES DERIVATIVES ASIA
321			
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337			RATES DERIVATIVES ASIA Total
338			
339		GLOBAL RATES Total	
340			
341	SUM ASIA	Total	
342			
343	Grand Total		
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6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
320	FID DERIVS ASIA	Satu S. Parikh	9,291,020	0
321		UNASSIGNED	22,374,312	0
322		Anant Swarup	755,619	0
323		Adrian Averre	268,702,637	0
324		Omri Beer	10,420,604	0
325	FID DERIVS ASIA Total		2,389,553,611	0
326				
327	DERIVATIVES AUSTRALIA			
328		Frederic Cogne	27,988,510	0
329	DERIVATIVES AUSTRALIA Total		27,988,510	0
330				
331	FID EXOTICS ASIA			
332		Yakun Popli	15,373,578	1,859,189
333		Indukuri, Vijay Kumar Raju	169,214,301	10,409,242
334		Marty, Hugo-Lancelot	18,646,333	0
335	FID EXOTICS ASIA Total		203,234,212	12,268,431
336				
337			2,620,776,333	12,268,431
338				
339			9,945,920,007	42,111,943
340				
341			11,348,061,730	42,111,943
342				
343			94,404,040,250	22,473,365,114
344				
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6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	BPM Level 2
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet		
320	0	0	0	9,291,020	9,291,020		
321	0	0	0	22,374,312	22,374,312		
322	(740,282)	0	0	1,495,901	755,619		
323	(16,317,372)	0	0	285,020,008	268,702,637		RATES PROP EUROPE
324	0	0	0	10,420,604	10,420,604		
325	(187,582,472)	0	0	2,577,136,082	2,389,553,611		
326							
327							
328	0	0	0	27,988,510	27,988,510		
329	0	0	0	27,988,510	27,988,510		
330							RATES PROP EUROPE Total
331							
332	0	0	0	13,514,389	13,514,389		
333	(1,285,201)	0	0	160,090,260	158,805,058		
334	0	0	0	18,646,333	18,646,333		
335	(1,285,201)	0	0	192,250,982	190,965,780		
336							
337	(188,867,673)	0	0	2,797,375,574	2,608,507,901		
338							FUNDS JV TRADING
339	(6,810,699,750)	0	0	16,771,432,645	9,960,732,897		
340							FUNDS JV TRADING Total
341	(6,810,699,750)	0	0	18,217,749,415	11,407,049,667		
342							FUNDS SPVS
343	(6,810,699,750)	0	0	18,217,749,415	11,407,049,667		
344							FUNDS SPVS Total
345							
346							
347							
348							
349							
350							DOLLAR GOVTS
351							
352							
353							
354							
355							
356							
357							
358							
359							DOLLAR GOVTS Total
360							
361							EURO GOVTS
362							
363							
364							
365							
366							
367							
368							
369							
370							

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6	Trader Name	Prior Day Long				
7	Trader Name					
320						
321						
322						
323						
324	FRASER DANBURY	48,695,570				
325	UNASSIGNED	11,516,371				
326	WILKINSON	0				
327	MARINHO	0				
328	Matthew Barnett	76,349,414				
329	John A. Goodridge	18,740,229				
330		155,301,584				
331						
332		155,301,584				
333						
334		155,301,584				
335						
336						
337						
338						
339	VEZIE	995,812,498				
340		995,812,498				
341						
342						
343	UNASSIGNED	618,582,123				
344	VEZIE - SPV	243,874,969				
345		862,457,092				
346						
347		1,858,269,590				
348						
349						
350						
351	ANDREA CASULLI	300140				
352	Diego Urra	0				
353	Gautam Chandrasekharan	87,200,466				
354	PANOS KORANTZOPOULOS	121,598,765				
355	Pierre Fouchet	230,860,491				
356	THOMAS SIEGMUND	1,499,998				
357	TIM HAWKINS	51,504,358				
358	Chris Doyal	16,865,581				
359		509,829,799				
360						
361						
362	E-COMMERCE	838,651,847				
363	GARY SAY	12,125,633				
364	Gautam Chandrasekharan	926,996,264				
365	PANOS KORANTZOPOULOS	685,535,423				
366	Pierre Fouchet	863,070,094				
367	SEBASTIEN ROSSET	7,091,595				
368	SHU YANG	131,272,731				
369	UNASSIGNED	(9,250,541)				
370	Thomas Edgard Leriche	544,695,488				

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A	B	C	D
1	RATES BALANCE SHEET		
2	LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3	02/26/08		
4	(in millions)		
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6	Region	BPM Level 0	BPM Level 1
7	Region	BPM Level 0	BPM Level 1
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6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
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6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
371							
372							EURO GOVTS Total
373							
374							GILTS
375							
376							
377							
378							GILTS Total
379							
380							
381							
382							
383							FUND DERIVATIVES
384							
385							
386							
387							
388							FUND DERIVATIVES Total
389							
390							OPTIONS EXOTIC
391							
392							
393							OPTIONS EXOTIC Total
394							
395							OPTIONS INFLATION
396							
397							
398							
399							OPTIONS INFLATION Total
400							
401							OPTIONS PROP
402							
403							
404							OPTIONS PROP Total
405							
406							OPTIONS VANILLA
407							
408							
409							OPTIONS VANILLA Total
410							
411							SWAPS
412							
413							
414							
415							
416							
417							
418							SWAPS Total
419							
420							USD EXOTICS
421							
422							USD EXOTICS Total

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6	Trader Name	Prior Day Long				
7	Trader Name					
371	Francesco Landolfi	1,182,670,186				
372		5,182,858,720				
373						
374						
375	MARTIN CROSS	257,107,056				
376	SEAN DAVIES	51,611,893				
377	TIM HAWKINS	328,726,211				
378		637,445,160				
379						
380		6,330,133,679				
381						
382						
383						
384	SPV TRADER	38,593,863				
385	UNASSIGNED	217,329,275				
386	VEZIE	63,429,427				
387	VEZIE - SPV	76,155,259				
388		395,507,824				
389						
390						
391	TEMEL/COOKE/VISWANATHAN	581,217,390				
392	Oliver Cooke	0				
393		581,217,390				
394						
395						
396	ANDREA CASULLI	130,999,826				
397	MIKLAVCIC/PHOA	2,711,334,940				
398	Claire Ikeda-Thew	40,544,256				
399		2,882,879,022				
400						
401						
402	KIERAN HIGGINS	645,130,037				
403	HIGGINS	0				
404		645,130,037				
405						
406						
407	DANIEL COLOMBI	43,986,091				
408	CEKI BOZ	16,516,073				
409		60,502,164				
410						
411						
412	HAIG	224,282,307				
413	HEENAN	0				
414	KEANE	0				
415	SINGH	4,030,866				
416	UNASSIGNED	135,906,926				
417	Jonathan Bernard Rowe	97,432,072				
418		461,652,171				
419						
420						
421	USD EXOTICS	659,242				
422		659,242				

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A	B	C	D
1	RATES BALANCE SHEET		
2	LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3	02/26/08		
4	(in millions)		
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6	Region	BPM Level 0	BPM Level 1
7	Region	BPM Level 0	BPM Level 1
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6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
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5							
6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
423							
424							STRATEGIC EXOTICS
425							
426							STRATEGIC EXOTICS Total
427							
428							RATES CVA EUROPE
429							
430							RATES CVA EUROPE Total
431							
432							EMERGING MARKETS RATES
433							
434							EMERGING MARKETS RATES Total
435							
436							
437							
438							
439							
440							
441							
442							EUR COMMODITIES STRUCTURED
443							
444							EUR COMMODITIES STRUCTURED Total
445							
446							
447							
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6	Trader Name	Prior Day Long				
7	Trader Name					
423						
424						
425	TULUG TEMEL	1,818,636,870				
426		1,818,636,870				
427						
428						
429	CHRIS CECERE	1,512,822				
430		1,512,822				
431						
432						
433	CHRIS CECERE EM	49,402,926				
434		49,402,926				
435						
436		6,897,100,468				
437						
438		15,085,503,737				
439						
440						
441						
442						
443	JONATHAN HACON	72,688,737				
444		72,688,737				
445						
446		72,688,737				
447						
448		72,688,737				
449						
450		16,419,535,237				
451						
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	A	B	C	D
1		RATES BALANCE SHEET		
2		LIQUID MARKETS BALANCE SHEET - By Trader Balance Sheet		
3		02/26/08		
4		(in millions)		
5				
6		Region	BPM Level 0	BPM Level 1
7		Region	BPM Level 0	BPM Level 1
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6	BPM Level 2	Trader Name	Long Inventory	Repo 105
7	BPM Level 2	Trader Name	Long Inventory, TD @ MV	Long Inv TD Repo Rch Bfts BPM
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6	Short Inventory	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
7	Short Inventory, SD @ MV	Net Reverse	Fail MV	Gross Balance Sheet	Net Balance Sheet	BPM Level 2	
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6	Trader Name	Prior Day Long				
7	Trader Name					
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	A	B
1	BS RPT: SUMMARY MAIN TRADER BS (Cross System) - 26 Feb 2008	
2		
3	BPM Level 0	BPM Level 1
4	COMMODITIES TRADING	EAGLE NORTH AMERICA
5	COMMODITIES TRADING	EUROPE COMMODITIES TRADING
6	COMMODITIES TRADING	US COMMODITIES TRADING
7	COMMODITIES TRADING	US COMMODITIES TRADING
8	COMMODITIES TRADING	US COMMODITIES TRADING
9	COMMODITIES TRADING	US COMMODITIES TRADING
10	FOREIGN EXCHANGE	FX AMERICAS
11	FOREIGN EXCHANGE	FX AMERICAS
12	FOREIGN EXCHANGE	FX AMERICAS
13	FOREIGN EXCHANGE	FX AMERICAS
14	FOREIGN EXCHANGE	FX AMERICAS
15	FOREIGN EXCHANGE	FX AMERICAS
16	FOREIGN EXCHANGE	FX AMERICAS
17	FOREIGN EXCHANGE	FX ASIA
18	FOREIGN EXCHANGE	FX ASIA
19	FOREIGN EXCHANGE	FX ASIA
20	FOREIGN EXCHANGE	FX ASIA
21	FOREIGN EXCHANGE	FX ASIA
22	FOREIGN EXCHANGE	FX ASIA
23	FOREIGN EXCHANGE	FX ASIA
24	FOREIGN EXCHANGE	FX ASIA
25	FOREIGN EXCHANGE	FX EEMEA
26	FOREIGN EXCHANGE	FX EEMEA
27	FOREIGN EXCHANGE	FX EEMEA
28	FOREIGN EXCHANGE	FX EEMEA
29	FOREIGN EXCHANGE	FX EEMEA
30	FOREIGN EXCHANGE	FX EEMEA
31	FOREIGN EXCHANGE	FX EEMEA
32	FOREIGN EXCHANGE	FX EM AMERICAS
33	FOREIGN EXCHANGE	FX EM AMERICAS
34	FOREIGN EXCHANGE	FX EUROPE
35	FOREIGN EXCHANGE	FX EUROPE
36	FOREIGN EXCHANGE	FX EUROPE
37	FOREIGN EXCHANGE	FX EUROPE
38	FOREIGN EXCHANGE	FX EUROPE
39	FOREIGN EXCHANGE	LIQUID MKTS PROP ASIA
40	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
41	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
42	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
43	GLOBAL RATES	CAPITAL MKTS FUNDS JV EUR
44	GLOBAL RATES	GOVERNMENTS AMERICAS
45	GLOBAL RATES	GOVERNMENTS AMERICAS
46	GLOBAL RATES	GOVERNMENTS AMERICAS
47	GLOBAL RATES	GOVERNMENTS AMERICAS
48	GLOBAL RATES	GOVERNMENTS AMERICAS

	C	D	E	F
1				
2				
3	BPM Level 2	Region	Trader Name	Gross Long Inventory, TD @MV
4	COMMODITIES-EAGLE ENERGY	SUM AMERICAS	Kaushik Amin	742,572,315
5	EUR COMMODITIES STRUCTURED	SUM EUROPE AND THE MIDDLE EAST	JONATHAN HACON	107,954,659
6	ENERGY CORPORATE	SUM AMERICAS	BRIAN MANSON	1,317,009,000
7	ENERGY CORPORATE	SUM AMERICAS	UNASSIGNED	26,671,599
8	EXOTICS	SUM AMERICAS	UNASSIGNED	0
9	INDEX TRADING	SUM AMERICAS	Daniel J Rothman	-1
10	FX-CORP FEES/OTHER AMER	SUM AMERICAS	X	0
11	FX-FORWARD AMERICAS	SUM AMERICAS	JP PARADIS	836,574,567
12	FX-FORWARD AMERICAS	SUM AMERICAS	Jason Margiotta	774,171,889
13	FX-FORWARD AMERICAS	SUM AMERICAS	V. IZZO	649,066,452
14	FX-OPTIONS AMERICAS	SUM AMERICAS	Michael Wilson	91,405,000
15	FX-OPTIONS AMERICAS	SUM AMERICAS	UNASSIGNED	20,978,176
16	FX-OPTIONS AMERICAS	SUM AMERICAS	X	908,639,739
17	FX BOND ASIA	SUM ASIA	Mike Sung	249,434,055
18	FX BOND ASIA	SUM ASIA	Praveen Pabby	885,090,001
19	FX-OPTIONS SE ASIA	SUM ASIA	UNASSIGNED	0
20	INDIA RATES	SUM ASIA	Ajay Marwaha	70,143,807
21	INDIA RATES	SUM ASIA	Amit Sareen	8,056,539
22	INDIA RATES	SUM ASIA	Pankaj Vaish	92,980,579
23	KOREA RATES	SUM ASIA	Satu S. Parikh	0
24	KOREA RATES	SUM ASIA	Sunghyun Yoo	96,436,742
25	EMG LM EUROPE	SUM EUROPE AND THE MIDDLE EAST	A Yigitbasioglu (MTN)	81,729,375
26	EMG LM EUROPE	SUM EUROPE AND THE MIDDLE EAST	K ACANAL (NEW)	121,812,864
27	EMG LM EUROPE	SUM EUROPE AND THE MIDDLE EAST	O Buyukkayali (Romania)	63,329,280
28	EMG LM EUROPE	SUM EUROPE AND THE MIDDLE EAST	Olgay Buyukkayali	56,407,944
29	EMG LM EUROPE	SUM EUROPE AND THE MIDDLE EAST	Soroosh Shambayati (Legacy book)	55,961
30	EMG LM EUROPE	SUM EUROPE AND THE MIDDLE EAST	Timothy Page	138,659,600
31	EUROPE EMG FX	SUM EUROPE AND THE MIDDLE EAST	Aran McAuley	4,883,189
32	LATIN AMERICA LOCALS-FX	SUM AMERICAS	GENTILE	712,441,438
33	LATIN AMERICA LOCALS-FX	SUM AMERICAS	Leonardo Jereissati	313,325,692
34	FX-FORWARDS EUROPE	SUM EUROPE AND THE MIDDLE EAST	DUNCAN RULE	2,288,367
35	FX-FORWARDS EUROPE	SUM EUROPE AND THE MIDDLE EAST	KERIM ACANAL	0
36	FX-LONDON PROPRIETARY	SUM EUROPE AND THE MIDDLE EAST	DEPARTED	0
37	FX-OPTIONS EUROPE	SUM EUROPE AND THE MIDDLE EAST	SILASH RUPARELL	9,545,676
38	FX-OPTIONS EUROPE	SUM EUROPE AND THE MIDDLE EAST	UNASSIGNED	0
39	8219 RISK MANAGED	SUM ASIA	UNASSIGNED	0
40	FUNDS JV TRADING	SUM EUROPE AND THE MIDDLE EAST	UNASSIGNED	1,800,356
41	FUNDS JV TRADING	SUM EUROPE AND THE MIDDLE EAST	VEZIE	1,401,430,092
42	FUNDS SPVS	SUM EUROPE AND THE MIDDLE EAST	UNASSIGNED	607,432,935
43	FUNDS SPVS	SUM EUROPE AND THE MIDDLE EAST	VEZIE - SPV	137,521,861
44	AGENCIES	SUM AMERICAS	AGARWAL	6,163,950,148
45	AGENCIES	SUM AMERICAS	KING	9,655,654,419
46	AGENCIES	SUM AMERICAS	RIZZIERI SYND	82,020,583
47	AGENCIES	SUM AMERICAS	VOLK	1,915,628,669
48	AGENCY CALLABLE	SUM AMERICAS	Chad DeBolt/Patty C. Kao	2,087,811,755

	G	H
1		
2		
3	Long BPM Cusip Netdown, TD @MV	Long Inventory, TD @ MV
4	0	742,572,315
5	0	107,954,659
6	0	1,317,009,000
7	0	26,671,599
8	0	0
9	0	-1
10	0	0
11	0	836,574,567
12	0	774,171,889
13	0	649,066,452
14	-53,775	91,351,225
15	0	20,978,176
16	0	908,639,739
17	0	249,434,055
18	0	885,090,001
19	0	0
20	0	70,143,807
21	0	8,056,539
22	0	92,980,579
23	0	0
24	0	96,436,742
25	-66,743	81,662,632
26	0	121,812,864
27	0	63,329,280
28	0	56,407,944
29	0	55,961
30	0	138,659,600
31	0	4,883,189
32	0	712,441,438
33	0	313,325,692
34	0	2,288,367
35	0	0
36	0	0
37	0	9,545,676
38	0	0
39	0	0
40	0	1,800,356
41	-780	1,401,429,313
42	-2,382	607,430,554
43	-55,216	137,466,645
44	-996,853,130	5,167,097,018
45	-1,263,548,082	8,392,106,337
46	-26,262,470	55,758,113
47	-574,104,307	1,341,524,362
48	-341,012,170	1,746,799,585

	I	J	K	L
1				
2				
3	Long Inv TD Repo Rch Bfts BPM	Gross Short Inventory, SD @MV	Short BPM Cusip Netdown, SD@MV	Short Inventory, SD @ MV
4	0	0	0	0
5	836,446	0	0	0
6	0	0	0	0
7	0	0	0	0
8	0	0	0	0
9	0	0	0	0
10	0	0	0	0
11	0	0	0	0
12	0	0	0	0
13	0	0	0	0
14	27,465,573	-53,775	53,775	0
15	0	0	0	0
16	0	0	0	0
17	0	0	0	0
18	0	0	0	0
19	0	0	0	0
20	0	0	0	0
21	0	-6,496,052	6,496,052	0
22	0	0	0	0
23	0	0	0	0
24	0	0	0	0
25	72,480,539	0	0	0
26	0	0	0	0
27	0	0	0	0
28	0	0	0	0
29	0	0	0	0
30	5,081,159	0	0	0
31	0	0	0	0
32	0	0	0	0
33	0	0	0	0
34	0	0	0	0
35	0	0	0	0
36	0	-4,902	328	-4,574
37	0	0	0	0
38	0	0	0	0
39	0	0	0	0
40	0	0	0	0
41	514,583	-247,800,894	63,635,348	-184,165,546
42	0	-5,008	2,382	-2,626
43	0	-13	13	0
44	1,742,431,647	-5,608,940,777	797,386,409	-4,811,554,368
45	3,990,124,252	-5,891,851,145	1,522,782,576	-4,369,068,570
46	0	-292,371,095	0	-292,371,095
47	438,856,409	-2,141,720,884	159,972,940	-1,981,747,944
48	0	-898,837,902	496,907,853	-401,930,048

	M	N	O	P	Q	R
1						
2						
3	Reverse Repo Allocation	Net Reverse	Fail MV	Other Assets	Gross Balance Sheet	Net Balance Sheet
4	0	0	0	72,190,053	1,099,556,367	814,762,368
5	0	0	20,049,574	0	127,167,786	127,167,786
6	0	0	0	246,013,764	1,563,022,764	1,563,022,764
7	0	0	0	0	26,671,599	26,671,599
8	0	0	0	0	0	0
9	0	0	0	0	-1	-1
10	0	0	0	0	0	0
11	0	0	0	0	836,574,567	836,574,567
12	0	0	0	0	774,171,889	774,171,889
13	0	0	0	158,482,048	807,548,500	807,548,500
14	0	0	916,524	0	64,802,176	64,802,176
15	0	0	0	0	20,978,176	20,978,176
16	0	0	0	0	908,639,739	908,639,739
17	0	0	0	0	249,434,055	249,434,055
18	0	0	0	0	885,090,001	885,090,001
19	0	0	0	0	0	0
20	0	0	0	0	70,143,807	70,143,807
21	0	0	0	0	8,056,539	8,056,539
22	0	0	0	0	92,980,579	92,980,579
23	0	0	0	10,279,156	10,279,156	10,279,156
24	0	0	0	0	96,436,742	96,436,742
25	0	0	0	0	9,182,093	9,182,093
26	0	0	0	0	121,812,864	121,812,864
27	0	0	0	0	63,329,280	63,329,280
28	0	0	0	0	56,407,944	56,407,944
29	0	0	2	0	55,963	55,963
30	0	0	0	0	133,578,441	133,578,441
31	0	0	0	0	4,883,189	4,883,189
32	0	0	0	0	712,441,438	712,441,438
33	0	0	0	0	313,325,692	313,325,692
34	0	0	0	0	2,288,367	2,288,367
35	0	0	0	0	0	0
36	0	0	0	0	4,574	0
37	0	0	290,000	0	9,835,676	9,835,676
38	0	0	0	0	0	0
39	0	0	0	33,895,891	33,895,891	33,895,891
40	0	0	0	0	1,800,356	1,800,356
41	184,165,546	0	112,420	0	1,585,192,696	1,401,027,149
42	2,626	0	0	0	607,433,180	607,430,554
43	0	0	0	0	137,466,645	137,466,645
44	4,811,554,368	0	0	0	8,236,219,739	3,424,665,371
45	4,369,068,570	0	0	0	8,771,050,654	4,401,982,085
46	292,371,095	0	0	0	348,129,208	55,758,113
47	1,981,747,944	0	7,329,480	0	2,891,745,377	909,997,433
48	401,930,048	0	317,745	0	2,149,047,378	1,747,117,330

	A	B
49	GLOBAL RATES	GOVERNMENTS AMERICAS
50	GLOBAL RATES	GOVERNMENTS AMERICAS
51	GLOBAL RATES	GOVERNMENTS AMERICAS
52	GLOBAL RATES	GOVERNMENTS AMERICAS
53	GLOBAL RATES	GOVERNMENTS AMERICAS
54	GLOBAL RATES	GOVERNMENTS AMERICAS
55	GLOBAL RATES	GOVERNMENTS AMERICAS
56	GLOBAL RATES	GOVERNMENTS AMERICAS
57	GLOBAL RATES	GOVERNMENTS AMERICAS
58	GLOBAL RATES	GOVERNMENTS AMERICAS
59	GLOBAL RATES	GOVERNMENTS AMERICAS
60	GLOBAL RATES	GOVERNMENTS AMERICAS
61	GLOBAL RATES	GOVERNMENTS AMERICAS
62	GLOBAL RATES	GOVERNMENTS AMERICAS
63	GLOBAL RATES	GOVERNMENTS AMERICAS
64	GLOBAL RATES	GOVERNMENTS AMERICAS
65	GLOBAL RATES	GOVERNMENTS AMERICAS
66	GLOBAL RATES	GOVERNMENTS AMERICAS
67	GLOBAL RATES	GOVERNMENTS AMERICAS
68	GLOBAL RATES	GOVERNMENTS AMERICAS
69	GLOBAL RATES	GOVERNMENTS ASIA
70	GLOBAL RATES	GOVERNMENTS ASIA
71	GLOBAL RATES	GOVERNMENTS ASIA
72	GLOBAL RATES	GOVERNMENTS ASIA
73	GLOBAL RATES	GOVERNMENTS ASIA
74	GLOBAL RATES	GOVERNMENTS ASIA
75	GLOBAL RATES	GOVERNMENTS ASIA
76	GLOBAL RATES	GOVERNMENTS ASIA
77	GLOBAL RATES	GOVERNMENTS ASIA
78	GLOBAL RATES	GOVERNMENTS ASIA
79	GLOBAL RATES	GOVERNMENTS ASIA
80	GLOBAL RATES	GOVERNMENTS ASIA
81	GLOBAL RATES	GOVERNMENTS EUROPE
82	GLOBAL RATES	GOVERNMENTS EUROPE
83	GLOBAL RATES	GOVERNMENTS EUROPE
84	GLOBAL RATES	GOVERNMENTS EUROPE
85	GLOBAL RATES	GOVERNMENTS EUROPE
86	GLOBAL RATES	GOVERNMENTS EUROPE
87	GLOBAL RATES	GOVERNMENTS EUROPE
88	GLOBAL RATES	GOVERNMENTS EUROPE
89	GLOBAL RATES	GOVERNMENTS EUROPE
90	GLOBAL RATES	GOVERNMENTS EUROPE
91	GLOBAL RATES	GOVERNMENTS EUROPE
92	GLOBAL RATES	GOVERNMENTS EUROPE
93	GLOBAL RATES	GOVERNMENTS EUROPE
94	GLOBAL RATES	GOVERNMENTS EUROPE
95	GLOBAL RATES	GOVERNMENTS EUROPE
96	GLOBAL RATES	GOVERNMENTS EUROPE

	C	D	E	F
49	COUPON TRADING	SUM AMERICAS	AUCTION	0
50	COUPON TRADING	SUM AMERICAS	CDELANEY	181
51	COUPON TRADING	SUM AMERICAS	CONTROL	0
52	COUPON TRADING	SUM AMERICAS	FRED STEMP	351,489,744
53	COUPON TRADING	SUM AMERICAS	GEWIRTZ	3,735,049,018
54	COUPON TRADING	SUM AMERICAS	GOLDEN	63
55	COUPON TRADING	SUM AMERICAS	KANOS	1,315,811,621
56	COUPON TRADING	SUM AMERICAS	MCSWEENEY	1,320,706,540
57	COUPON TRADING	SUM AMERICAS	MONAGHAN	640,234,189
58	COUPON TRADING	SUM AMERICAS	TIM BAER	840,739,872
59	HOUSE	SUM AMERICAS	ADMIN	0
60	HOUSE	SUM AMERICAS	RIZZIERI	0
61	INT RATE FLOW STRATEGIES	SUM AMERICAS	FAY	928,241,299
62	PASSTHRU JV	SUM AMERICAS	Deirdre Dunn	0
63	PASSTHRU JV	SUM AMERICAS	Deirdre Dunn/Christopher V Owen	6,645,491,779
64	PASSTHRU JV	SUM AMERICAS	Deirdre Dunn/Jared Work	2,955,513,008
65	PASSTHRU JV	SUM AMERICAS	Deirdre Dunn/Nathan Jones	3,780,543,216
66	STRUCTURED NOTES	SUM AMERICAS	Ashees Jain / Aksay Murthy	1,853,315
67	STRUCTURED NOTES	SUM AMERICAS	Morgan C Baumann/Ashees Jain	223,234,558
68	STRUCTURED NOTES	SUM AMERICAS	UNASSIGNED	0
69	GOVERNMENTS ASIA AGENCY	SUM ASIA	TAHARA, TAKAOMI	0
70	GOVERNMENTS ASIA-NON YEN	SUM ASIA	Anant Swarup	1,467,157,305
71	GOVERNMENTS ASIA-NON YEN	SUM ASIA	Andrea Rizzo	55,434,684
72	GOVERNMENTS ASIA-NON YEN	SUM ASIA	Iris Yao	37,744,197
73	GOVERNMENTS ASIA-NON YEN	SUM ASIA	Nishant Pathela	4,801,972
74	GOVERNMENTS ASIA-YEN	SUM ASIA	Hiroataka Kanamori	3,740,609,645
75	GOVERNMENTS ASIA-YEN	SUM ASIA	Katsuya Miyoshi	3,529,005,739
76	GOVERNMENTS ASIA-YEN	SUM ASIA	Makoto Umino	394,806,069
77	GOVERNMENTS ASIA-YEN	SUM ASIA	Minoru Osawa	119,996,437
78	GOVERNMENTS ASIA-YEN	SUM ASIA	Motonori Suwa	360,024,682
79	GOVERNMENTS ASIA-YEN	SUM ASIA	Naoto Ichinoe	475,229
80	GOVTS ASIA ALLOC	SUM ASIA	UNASSIGNED	0
81	DOLLAR GOVTS	SUM EUROPE AND THE MIDDLE EAST	Chris Doyal	126,507,510
82	DOLLAR GOVTS	SUM EUROPE AND THE MIDDLE EAST	DIEGO URRRA	0
83	DOLLAR GOVTS	SUM EUROPE AND THE MIDDLE EAST	Gautam Chandrasekharan	150,620,280
84	DOLLAR GOVTS	SUM EUROPE AND THE MIDDLE EAST	PANOS KORANTZOPOULOS	4,297,374
85	DOLLAR GOVTS	SUM EUROPE AND THE MIDDLE EAST	PIERRE FOUCHET	41,250
86	DOLLAR GOVTS	SUM EUROPE AND THE MIDDLE EAST	Pierre Fouchet	728,821,342
87	DOLLAR GOVTS	SUM EUROPE AND THE MIDDLE EAST	THOMAS SIEGMUND	0
88	DOLLAR GOVTS	SUM EUROPE AND THE MIDDLE EAST	TIM HAWKINS	352,847,921
89	DOLLAR GOVTS	SUM EUROPE AND THE MIDDLE EAST	Will Faison	735,602,021
90	EURO GOVTS	SUM EUROPE AND THE MIDDLE EAST	Francesco Landolfi	864,256,652
91	EURO GOVTS	SUM EUROPE AND THE MIDDLE EAST	GARY SAY	328,888,581
92	EURO GOVTS	SUM EUROPE AND THE MIDDLE EAST	Gautam Chandrasekharan	1,800,213,026
93	EURO GOVTS	SUM EUROPE AND THE MIDDLE EAST	PANOS KORANTZOPOULOS	1,027,436,476
94	EURO GOVTS	SUM EUROPE AND THE MIDDLE EAST	PIERRE FOUCHET	930,344,403
95	EURO GOVTS	SUM EUROPE AND THE MIDDLE EAST	SHU YANG	707,271,520
96	EURO GOVTS	SUM EUROPE AND THE MIDDLE EAST	Thomas Edgard Leriche	869,265,552

	G	H
49	0	0
50	-181	0
51	0	0
52	-351,489,744	0
53	-1,436,583,814	2,298,465,205
54	-63	0
55	-1,108,957,922	206,853,698
56	-1,303,561,226	17,145,314
57	-490,675,862	149,558,326
58	-129,278,508	711,461,364
59	0	0
60	0	0
61	-282,483,077	645,758,223
62	0	0
63	-91,300,545	6,554,191,234
64	-2,735,460,569	220,052,439
65	-400,879,655	3,379,663,561
66	0	1,853,315
67	-5,840,288	217,394,270
68	0	0
69	0	0
70	-923,382,071	543,775,234
71	-28,807,699	26,626,986
72	-28,362,201	9,381,996
73	-4,801,972	0
74	-1,071,743,169	2,668,866,475
75	-230,136,812	3,298,868,927
76	-1,149,623	393,656,446
77	-54,965,246	65,031,191
78	-41,088,264	318,936,419
79	-475,229	0
80	0	0
81	-60,945,500	65,562,010
82	0	0
83	-89,094,068	61,526,213
84	-4,297,374	0
85	0	41,250
86	-25,256,733	703,564,609
87	0	0
88	0	352,847,921
89	-659,549,751	76,052,270
90	-244,474,488	619,782,163
91	-174,995,424	153,893,157
92	-472,326,297	1,327,886,729
93	-124,136,138	903,300,339
94	-8,680	930,335,723
95	-94,165,771	613,105,749
96	-441,099,149	428,166,403

	I	J	K	L
49	0	0	0	0
50	0	-49	14	-36
51	0	0	0	0
52	0	-401,982,015	176,001,738	-225,980,277
53	0	-3,571,442,542	1,402,128,949	-2,169,313,593
54	0	0	0	0
55	0	-1,043,066,594	626,870,641	-416,195,953
56	0	-1,190,509,185	1,040,826,473	-149,682,712
57	0	-781,986,602	452,446,902	-329,539,700
58	0	-920,828,754	738,076,097	-182,752,656
59	0	0	0	0
60	0	-1,261,046	461,791	-799,255
61	0	-442,905,967	351,312,443	-91,593,524
62	0	0	0	0
63	0	-121,259,515	120,126,118	-1,133,397
64	0	-867,601,804	842,879,936	-24,721,868
65	0	-121,007,451	119,251,811	-1,755,639
66	30,337	0	0	0
67	16,919,666	-5,809,985	5,615,905	-194,080
68	0	0	0	0
69	0	0	0	0
70	0	-1,461,482,339	625,758,701	-835,723,638
71	24,833,824	-61,388,390	8,271,965	-53,116,425
72	5,009,688	-103,326,376	87,668,021	-15,658,355
73	0	-5,434,741	4,366,947	-1,067,794
74	0	-3,504,634,522	445,009,284	-3,059,625,239
75	0	-2,786,914,395	511,958,741	-2,274,955,655
76	0	-277,852,054	213,031,546	-64,820,508
77	0	-39,048,036	39,048,036	0
78	0	-881,979,095	565,114,632	-316,864,463
79	0	0	0	0
80	0	0	0	0
81	0	-125,848,037	19,278,938	-106,569,099
82	0	0	0	0
83	0	-128,906,373	25,475,180	-103,431,193
84	0	-3,737,369	1,994,136	-1,743,233
85	38,775	0	0	0
86	369,251,885	-276,326,762	101,559,023	-174,767,738
87	0	0	0	0
88	257,753,646	-374,923,578	38,813,171	-336,110,407
89	0	-657,151,542	196,743,985	-460,407,557
90	153,118,759	-1,039,221,311	156,060,025	-883,161,285
91	34,692,035	-326,796,517	178,468,492	-148,328,025
92	902,389,722	-1,692,843,367	224,451,668	-1,468,391,699
93	381,488,023	-1,483,304,278	431,257,627	-1,052,046,651
94	531,108,362	-668,764,451	17,073,741	-651,690,710
95	393,033,100	-992,663,350	300,112,347	-692,551,003
96	108,958,282	-763,953,344	227,890,131	-536,063,212

	M	N	O	P	Q	R
49	0	0	0	0	0	0
50	36	0	0	0	36	0
51	0	0	0	0	0	0
52	225,980,277	0	0	0	225,980,277	0
53	2,153,098,196	16,215,397	60,016	0	4,467,838,814	2,298,525,221
54	0	0	0	0	0	0
55	416,195,953	0	100,436,492	0	723,486,143	307,290,190
56	149,682,712	0	0	0	166,828,025	17,145,314
57	329,539,700	0	9,836,431	0	488,934,457	159,394,757
58	182,752,656	0	0	0	894,214,020	711,461,364
59	0	0	0	0	0	0
60	799,255	0	0	0	799,255	0
61	91,593,524	0	0	0	737,351,747	645,758,223
62	0	0	0	0	0	0
63	1,133,397	0	69,170,742	0	6,624,495,373	6,623,361,976
64	24,721,868	0	270,837,726	0	515,612,033	490,890,165
65	1,755,639	0	82,395,333	0	3,463,814,534	3,462,058,895
66	0	0	0	0	1,822,978	1,822,978
67	194,080	0	134,940,718	0	335,609,403	335,415,323
68	0	0	0	0	0	0
69	0	0	0	0	0	0
70	835,723,638	0	0	0	1,379,498,872	543,775,234
71	53,116,425	0	0	0	54,909,587	1,793,162
72	15,658,355	0	0	0	20,030,663	4,372,308
73	1,067,794	0	0	0	1,067,794	0
74	3,059,625,239	0	0	0	5,728,491,714	2,668,866,475
75	962,033,150	0	0	56,924,834	5,630,749,415	3,355,793,761
76	64,820,508	0	0	0	458,476,953	393,656,446
77	0	0	0	0	65,031,191	65,031,191
78	316,864,463	0	0	0	635,800,882	318,936,419
79	0	0	0	0	0	0
80	0	0	0	0	0	0
81	106,569,099	0	0	0	172,131,108	65,562,010
82	0	0	0	0	0	0
83	103,431,193	0	0	0	164,957,406	61,526,213
84	1,743,233	0	0	0	1,743,233	0
85	0	0	0	0	2,475	2,475
86	174,767,738	0	0	0	509,080,462	334,312,724
87	0	0	43,058,737	0	43,058,737	43,058,737
88	336,110,407	0	0	0	431,204,682	95,094,275
89	460,407,557	0	400,571	0	536,860,399	76,452,842
90	883,161,285	0	0	0	1,349,824,690	466,663,404
91	148,328,025	0	15,951,736	0	283,480,882	135,152,857
92	1,468,391,699	0	0	0	1,893,888,707	425,497,007
93	1,052,046,651	0	0	0	1,573,858,966	521,812,315
94	651,690,710	0	154,518	0	1,051,072,589	399,381,879
95	692,551,003	0	0	0	912,623,652	220,072,649
96	536,063,212	0	15,090,174	0	870,361,507	334,298,294

	A	B
97	GLOBAL RATES	GOVERNMENTS EUROPE
98	GLOBAL RATES	GOVERNMENTS EUROPE
99	GLOBAL RATES	GOVERNMENTS EUROPE
100	GLOBAL RATES	GOVERNMENTS EUROPE
101	GLOBAL RATES	LIQUID MKTS PROP AMERICA
102	GLOBAL RATES	LIQUID MKTS PROP AMERICA
103	GLOBAL RATES	LIQUID MKTS PROP AMERICA
104	GLOBAL RATES	LIQUID MKTS PROP AMERICA
105	GLOBAL RATES	LIQUID MKTS PROP AMERICA
106	GLOBAL RATES	LIQUID MKTS PROP AMERICA
107	GLOBAL RATES	LIQUID MKTS PROP AMERICA
108	GLOBAL RATES	LIQUID MKTS PROP AMERICA
109	GLOBAL RATES	LIQUID MKTS PROP AMERICA
110	GLOBAL RATES	LIQUID MKTS PROP AMERICA
111	GLOBAL RATES	LIQUID MKTS PROP AMERICA
112	GLOBAL RATES	LIQUID MKTS PROP EUROPE
113	GLOBAL RATES	LIQUID MKTS PROP EUROPE
114	GLOBAL RATES	LIQUID MKTS PROP EUROPE
115	GLOBAL RATES	LIQUID MKTS PROP EUROPE
116	GLOBAL RATES	LIQUID MKTS PROP EUROPE
117	GLOBAL RATES	RATES DERIVATIVES AMERICAS
118	GLOBAL RATES	RATES DERIVATIVES AMERICAS
119	GLOBAL RATES	RATES DERIVATIVES AMERICAS
120	GLOBAL RATES	RATES DERIVATIVES AMERICAS
121	GLOBAL RATES	RATES DERIVATIVES AMERICAS
122	GLOBAL RATES	RATES DERIVATIVES AMERICAS
123	GLOBAL RATES	RATES DERIVATIVES AMERICAS
124	GLOBAL RATES	RATES DERIVATIVES AMERICAS
125	GLOBAL RATES	RATES DERIVATIVES AMERICAS
126	GLOBAL RATES	RATES DERIVATIVES AMERICAS
127	GLOBAL RATES	RATES DERIVATIVES AMERICAS
128	GLOBAL RATES	RATES DERIVATIVES AMERICAS
129	GLOBAL RATES	RATES DERIVATIVES AMERICAS
130	GLOBAL RATES	RATES DERIVATIVES AMERICAS
131	GLOBAL RATES	RATES DERIVATIVES AMERICAS
132	GLOBAL RATES	RATES DERIVATIVES AMERICAS
133	GLOBAL RATES	RATES DERIVATIVES AMERICAS
134	GLOBAL RATES	RATES DERIVATIVES AMERICAS
135	GLOBAL RATES	RATES DERIVATIVES AMERICAS
136	GLOBAL RATES	RATES DERIVATIVES AMERICAS
137	GLOBAL RATES	RATES DERIVATIVES AMERICAS
138	GLOBAL RATES	RATES DERIVATIVES ASIA
139	GLOBAL RATES	RATES DERIVATIVES ASIA
140	GLOBAL RATES	RATES DERIVATIVES ASIA
141	GLOBAL RATES	RATES DERIVATIVES ASIA
142	GLOBAL RATES	RATES DERIVATIVES ASIA
143	GLOBAL RATES	RATES DERIVATIVES ASIA
144	GLOBAL RATES	RATES DERIVATIVES ASIA

	C	D	E	F
97	EURO GOVTS	SUM EUROPE AND THE MIDDLE EAST	UNASSIGNED	0
98	GILTS	SUM EUROPE AND THE MIDDLE EAST	MARTIN CROSS	1,441,242,527
99	GILTS	SUM EUROPE AND THE MIDDLE EAST	SEAN DAVIES	919,010,380
100	GILTS	SUM EUROPE AND THE MIDDLE EAST	TIM HAWKINS	26,632,127
101	FX PROP LATAM	SUM AMERICAS	Anshuman Goyal	164,075,656
102	FX PROP LATAM	SUM AMERICAS	Shashank Agrawal	110,400,000
103	FX PROP LATAM	SUM AMERICAS	UNASSIGNED	0
104	RATES PROP AMER	SUM AMERICAS	ADMIN1	27,601,403
105	RATES PROP AMER	SUM AMERICAS	AMIT JAIN	1,177,430,607
106	RATES PROP AMER	SUM AMERICAS	Christopher Brumbach	1,540,805,372
107	RATES PROP AMER	SUM AMERICAS	HOFFMAN	3,495,120,727
108	RATES PROP AMER	SUM AMERICAS	Ross Massey	0
109	RATES PROP AMER	SUM AMERICAS	TROBSON	4,843,177
110	RATES PROP AMER	SUM AMERICAS	UNASSIGNED	0
111	RATES PROP AMER	SUM AMERICAS	Yunho Song	0
112	RATES PROP EUROPE	SUM EUROPE AND THE MIDDLE EAST	FRASER DANBURY	46,141,535
113	RATES PROP EUROPE	SUM EUROPE AND THE MIDDLE EAST	John A. Goodridge	0
114	RATES PROP EUROPE	SUM EUROPE AND THE MIDDLE EAST	Matthew Barnett	227,254,558
115	RATES PROP EUROPE	SUM EUROPE AND THE MIDDLE EAST	UNASSIGNED	13,399,094
116	RATES PROP EUROPE	SUM EUROPE AND THE MIDDLE EAST	WILKINSON	105,829,951
117	CPI DERIVATIVES US	SUM AMERICAS	Alvaro Mucida	596,392,283
118	DERIV MORTGAGE OPTIONS	SUM AMERICAS	SCELSA	52,101,194
119	DERIVATIVE CORPORATE	SUM AMERICAS	DERIVATIVES CORPORATE	6,683,176,517
120	DERIVATIVE CORPORATE	SUM AMERICAS	UNASSIGNED	0
121	DERIVATIVES MORTGAGES	SUM AMERICAS	AMIN	0
122	DERIVATIVES MORTGAGES	SUM AMERICAS	PING FENG	463,054,750
123	EXOTIC OPTIONS	SUM AMERICAS	EXOTIC OPTIONS	320,629,323
124	EXOTIC OPTIONS	SUM AMERICAS	FAUCHEUX, LUC	0
125	FUND DERIVATIVES AMERICAS	SUM AMERICAS	Lingfeng Song	404,312,350
126	FUND DERIVATIVES AMERICAS	SUM AMERICAS	UNASSIGNED	1
127	HEDGE FUND REPLICATION	SUM AMERICAS	Ping Feng	6,558,750
128	RATES CVA US	SUM AMERICAS	UNASSIGNED	6,276,786
129	US BOND OPTIONS	SUM AMERICAS	JEFF MICHAELS	816,627,128
130	US LONG OPTIONS	SUM AMERICAS	JEFF MICHAELS	8,344
131	US LONG OPTIONS	SUM AMERICAS	LONG OPTIONS	236,559,946
132	US LONG OPTIONS	SUM AMERICAS	MICHAELS, JEFF ALAN	0
133	US LONG OPTIONS	SUM AMERICAS	OPTIONS IBD CONTRA	191,015,648
134	US SWAPS	SUM AMERICAS	LONG SWAPS	1,148,657,356
135	US SWAPS	SUM AMERICAS	MORTON	0
136	US SWAPS	SUM AMERICAS	SUNG	0
137	US SWAPS	SUM AMERICAS	SWAPS IBD CONTRA	300,170,406
138	DERIVATIVES AUSTRALIA	SUM ASIA	Frederic Cogny	27,988,510
139	FID DERIVS ASIA	SUM ASIA	Adrian Averre	299,238,268
140	FID DERIVS ASIA	SUM ASIA	Anant Swarup	19,055,765
141	FID DERIVS ASIA	SUM ASIA	Jeremy Martin	2,514,315,602
142	FID DERIVS ASIA	SUM ASIA	Katsuya Miyoshi	91,906,474
143	FID DERIVS ASIA	SUM ASIA	Omri Beer	13,288,574
144	FID DERIVS ASIA	SUM ASIA	Satu S. Parikh	9,291,020

	G	H
97	0	0
98	-604,876,198	836,366,329
99	-431,744,568	487,265,813
100	-21,643,625	4,988,502
101	-1,315,422	162,760,234
102	-1,470,177	108,929,823
103	0	0
104	0	27,601,403
105	-1,170,266,459	7,164,148
106	-708,048,922	832,756,450
107	-920,033,436	2,575,087,291
108	0	0
109	-2,159,148	2,684,029
110	0	0
111	0	0
112	-2,065,390	44,076,146
113	0	0
114	0	227,254,558
115	0	13,399,094
116	-8,667,498	97,162,453
117	-48,541,433	547,850,850
118	-36,357,276	15,743,918
119	0	6,683,176,517
120	0	0
121	0	0
122	-391,082,601	71,972,148
123	-312,042,769	8,586,554
124	0	0
125	-120,573,584	283,738,767
126	0	1
127	-6,558,750	0
128	0	6,276,786
129	-645,100,061	171,527,067
130	-8,344	0
131	-150,412,052	86,147,894
132	0	0
133	0	191,015,648
134	-998,257,153	150,400,203
135	0	0
136	0	0
137	0	300,170,406
138	0	27,988,510
139	-30,535,632	268,702,637
140	-18,300,146	755,619
141	-526,868,775	1,987,446,827
142	-1,343,882	90,562,592
143	-2,867,970	10,420,604
144	0	9,291,020

	I	J	K	L
97	0	0	0	0
98	0	-1,649,447,049	526,187,535	-1,123,259,514
99	0	-841,207,457	300,295,086	-540,912,371
100	0	-25,350,898	8,837,570	-16,513,328
101	0	-9,739,347	9,739,347	0
102	0	0	0	0
103	0	0	0	0
104	0	0	0	0
105	0	-2,683,064,251	585,917,539	-2,097,146,712
106	726	-10,703,583,921	3,719,396,204	-6,984,187,717
107	288,836,693	-24,515,707,925	4,542,896,666	-19,972,811,259
108	0	0	0	0
109	0	-2,868,389	2,868,389	0
110	0	0	0	0
111	0	-31,140,313	5,526,604	-25,613,709
112	0	-92,588,137	92,588,137	0
113	0	0	0	0
114	0	0	0	0
115	0	0	0	0
116	0	-830,170,326	133,976,775	-696,193,550
117	0	-118,934,410	118,236,434	-697,975
118	0	-44,215,841	17,186,138	-27,029,703
119	0	0	0	0
120	0	0	0	0
121	0	0	0	0
122	0	0	0	0
123	0	-384,406,111	384,406,111	0
124	0	-6,801,358	6,801,358	0
125	0	0	0	0
126	0	-120,537,870	120,537,870	0
127	0	0	0	0
128	0	0	0	0
129	0	-738,306,047	422,942,162	-315,363,885
130	0	-538,904,905	22,441,898	-516,463,007
131	0	-4,346,566	4,346,566	0
132	0	-38,864,904	38,864,904	0
133	0	0	0	0
134	0	-1,483,958,374	1,203,071,446	-280,886,928
135	0	0	0	0
136	0	0	0	0
137	0	0	0	0
138	0	0	0	0
139	0	-16,663,787	346,415	-16,317,372
140	0	-14,764,539	14,024,257	-740,282
141	0	-9,332,816	9,332,816	0
142	0	-170,524,818	0	-170,524,818
143	0	0	0	0
144	0	0	0	0

	M	N	O	P	Q	R
97	0	0	-40,310,731	0	-40,310,731	-40,310,731
98	1,123,259,514	0	0	0	1,959,625,843	836,366,329
99	540,912,371	0	0	0	1,028,178,183	487,265,813
100	16,513,328	0	0	0	21,501,830	4,988,502
101	0	0	0	0	162,760,234	162,760,234
102	0	0	0	0	108,929,823	108,929,823
103	0	0	0	0	0	0
104	0	0	0	0	27,601,403	27,601,403
105	2,097,145,750	0	0	0	2,104,310,860	7,164,148
106	6,284,021,420	700,166,297	0	0	7,816,943,441	832,755,724
107	18,074,017,606	1,898,793,653	0	0	22,736,403,612	2,286,250,598
108	0	0	0	0	0	0
109	0	0	0	0	2,684,029	2,684,029
110	0	0	0	0	0	0
111	25,613,709	0	0	0	25,613,709	0
112	0	0	0	0	44,076,146	44,076,146
113	0	0	0	0	0	0
114	0	0	0	0	227,254,558	227,254,558
115	0	0	0	0	13,399,094	13,399,094
116	615,702,475	80,491,075	0	0	793,356,004	97,162,453
117	697,975	0	0	0	548,548,826	547,850,850
118	27,029,703	0	0	0	42,773,621	15,743,918
119	0	0	-69,276,993	669,839,676	7,283,739,200	7,283,739,200
120	0	0	0	0	0	0
121	0	0	0	0	0	0
122	0	0	0	0	71,972,148	71,972,148
123	0	0	0	0	8,586,554	8,586,554
124	0	0	0	0	0	0
125	0	0	0	0	283,738,767	283,738,767
126	0	0	0	0	1	1
127	0	0	0	0	0	0
128	0	0	0	0	6,276,786	6,276,786
129	315,363,885	0	0	0	486,890,952	171,527,067
130	516,463,007	0	16,072,213	0	532,535,219	16,072,213
131	0	0	0	0	86,147,894	86,147,894
132	0	0	0	0	0	0
133	0	0	0	0	191,015,648	191,015,648
134	280,886,928	0	0	0	431,287,131	150,400,203
135	0	0	0	0	0	0
136	0	0	59,258,963	0	59,258,963	59,258,963
137	0	0	0	0	300,170,406	300,170,406
138	0	0	0	0	27,988,510	27,988,510
139	16,317,372	0	0	0	285,020,008	268,702,637
140	740,282	0	0	0	1,495,901	755,619
141	0	0	0	0	1,987,446,827	1,987,446,827
142	170,524,818	0	0	0	261,087,410	90,562,592
143	0	0	0	0	10,420,604	10,420,604
144	-131,577,394	0	0	0	9,291,020	9,291,020

	A	B
145	GLOBAL RATES	RATES DERIVATIVES ASIA
146	GLOBAL RATES	RATES DERIVATIVES ASIA
147	GLOBAL RATES	RATES DERIVATIVES ASIA
148	GLOBAL RATES	RATES DERIVATIVES ASIA
149	GLOBAL RATES	RATES DERIVATIVES EUROPE
150	GLOBAL RATES	RATES DERIVATIVES EUROPE
151	GLOBAL RATES	RATES DERIVATIVES EUROPE
152	GLOBAL RATES	RATES DERIVATIVES EUROPE
153	GLOBAL RATES	RATES DERIVATIVES EUROPE
154	GLOBAL RATES	RATES DERIVATIVES EUROPE
155	GLOBAL RATES	RATES DERIVATIVES EUROPE
156	GLOBAL RATES	RATES DERIVATIVES EUROPE
157	GLOBAL RATES	RATES DERIVATIVES EUROPE
158	GLOBAL RATES	RATES DERIVATIVES EUROPE
159	GLOBAL RATES	RATES DERIVATIVES EUROPE
160	GLOBAL RATES	RATES DERIVATIVES EUROPE
161	GLOBAL RATES	RATES DERIVATIVES EUROPE
162	GLOBAL RATES	RATES DERIVATIVES EUROPE
163	GLOBAL RATES	RATES DERIVATIVES EUROPE
164	GLOBAL RATES	RATES DERIVATIVES EUROPE
165	GLOBAL RATES	RATES DERIVATIVES EUROPE
166	GLOBAL RATES	RATES DERIVATIVES EUROPE
167	GLOBAL RATES	RATES DERIVATIVES EUROPE
168	GLOBAL RATES	RATES DERIVATIVES EUROPE
169	GLOBAL RATES	RATES DERIVATIVES EUROPE
170	GLOBAL RATES	RATES DERIVATIVES EUROPE
171	GLOBAL RATES	RATES DERIVATIVES EUROPE
172	GLOBAL RATES	RATES DERIVATIVES EUROPE
173	GLOBAL RATES	RATES DERIVATIVES EUROPE
174	GLOBAL RATES	RATES DERIVATIVES EUROPE
175	GLOBAL RATES	SHORT TERM RATES AMERICAS
176	GLOBAL RATES	SHORT TERM RATES AMERICAS
177	GLOBAL RATES	SHORT TERM RATES AMERICAS
178	GLOBAL RATES	SHORT TERM RATES AMERICAS
179	GLOBAL RATES	SHORT TERM RATES AMERICAS
180	GLOBAL RATES	SHORT TERM RATES AMERICAS

	C	D	E	F
145	FID DERIVS ASIA	SUM ASIA	UNASSIGNED	30,120,300
146	FID EXOTICS ASIA	SUM ASIA	Indukuri, Vijay Kumar Raju	247,585,379
147	FID EXOTICS ASIA	SUM ASIA	Marty, Hugo-Lancelot	18,646,333
148	FID EXOTICS ASIA	SUM ASIA	Yakun Popli	15,373,603
149	ABS JV	SUM EUROPE AND THE MIDDLE EAST	Chris Cecere	10,099,589
150	FUND DERIVATIVES	SUM EUROPE AND THE MIDDLE EAST	SPV TRADER	38,499,612
151	FUND DERIVATIVES	SUM EUROPE AND THE MIDDLE EAST	UNASSIGNED	0
152	FUND DERIVATIVES	SUM EUROPE AND THE MIDDLE EAST	VEZIE	67,343,126
153	FUND DERIVATIVES	SUM EUROPE AND THE MIDDLE EAST	VEZIE - SPV	60,014,469
154	INDEX BASIS JV	SUM EUROPE AND THE MIDDLE EAST	Chris Cecere	1,582,693,086
155	OPTIONS EXOTIC	SUM EUROPE AND THE MIDDLE EAST	Oliver Cooke	0
156	OPTIONS EXOTIC	SUM EUROPE AND THE MIDDLE EAST	TEMEL/COOKE/VISWANATHAN	454,464,921
157	OPTIONS INFLATION	SUM EUROPE AND THE MIDDLE EAST	Claire Ikeda-Thew	425,498,552
158	OPTIONS INFLATION	SUM EUROPE AND THE MIDDLE EAST	Gabriel Buteler	3,850,813,582
159	OPTIONS INFLATION	SUM EUROPE AND THE MIDDLE EAST	MIKLAVCIC/PHOA	10,561,391,040
160	OPTIONS INFLATION	SUM EUROPE AND THE MIDDLE EAST	Ravindra Seeneevassen	2,262,607,266
161	OPTIONS PROP	SUM EUROPE AND THE MIDDLE EAST	KIERAN HIGGINS	1,895,853,562
162	OPTIONS VANILLA	SUM EUROPE AND THE MIDDLE EAST	CEKI BOZ	107,562,001
163	OPTIONS VANILLA	SUM EUROPE AND THE MIDDLE EAST	DANIEL COLOMBI	1,736,189,746
164	PROPERTY DERIVATIVES	SUM EUROPE AND THE MIDDLE EAST	Chris Cecere	8,423,358
165	RATES CVA EUROPE	SUM EUROPE AND THE MIDDLE EAST	Chris Cecere	501,612,420
166	STRATEGIC EXOTICS	SUM EUROPE AND THE MIDDLE EAST	TULUG TEMEL	2,032,064,776
167	SWAPS	SUM EUROPE AND THE MIDDLE EAST	HAIG	1,347,592,260
168	SWAPS	SUM EUROPE AND THE MIDDLE EAST	HEENAN	175,222,501
169	SWAPS	SUM EUROPE AND THE MIDDLE EAST	Jonathan Bernard Rowe	346,124,071
170	SWAPS	SUM EUROPE AND THE MIDDLE EAST	KEANE	0
171	SWAPS	SUM EUROPE AND THE MIDDLE EAST	Mehdi Majoul	219,377,294
172	SWAPS	SUM EUROPE AND THE MIDDLE EAST	SINGH	40,063,151
173	SWAPS	SUM EUROPE AND THE MIDDLE EAST	UNASSIGNED	0
174	USD EXOTICS	SUM EUROPE AND THE MIDDLE EAST	USD EXOTICS	1,544,163
175	SHORT TERM AGENCIES	SUM AMERICAS	Alexander P. Hazelton/Michael J. McLaugh	1,116,409,437
176	SHORT TERM US TREASURIES	SUM AMERICAS	Bradford Hughes	1,135,819,064
177	SHORT TERM US TREASURIES	SUM AMERICAS	HAZELTON/SHEN	1,068,006,024
178	SHORT TERM US TREASURIES	SUM AMERICAS	Ivan W. Shen	809,100,615
179	SHORT TERM US TREASURIES	SUM AMERICAS	SHORT TERM DESK	254,241,800
180	SHORT TERM US TREASURIES	SUM AMERICAS	WIEGAND/GIOVACCO	0

	G	H
145	-7,745,988	22,374,312
146	-78,371,078	169,214,301
147	0	18,646,333
148	-25	15,373,578
149	0	10,099,589
150	0	38,499,612
151	0	0
152	-53,143,420	14,199,706
153	0	60,014,469
154	-1,277,867,347	304,825,738
155	0	0
156	-4,640,369	449,824,551
157	0	425,498,552
158	-995,957,162	2,854,856,420
159	-626,715,068	9,934,675,972
160	-529,552,001	1,733,055,265
161	-56,677,153	1,839,176,409
162	-103,391,258	4,170,743
163	-701,089,239	1,035,100,507
164	0	8,423,358
165	-368,990,561	132,621,860
166	0	2,032,064,776
167	-625,715,135	721,877,125
168	-82,346,685	92,875,817
169	-76,066,357	270,057,714
170	0	0
171	-102,889,530	116,487,764
172	-2,234,267	37,828,884
173	0	0
174	0	1,544,163
175	-1,705,621	1,114,703,816
176	-758,991,768	376,827,296
177	-356,675,337	711,330,687
178	-547,166,209	261,934,406
179	-9,970	254,231,830
180	0	0

	I	J	K	L
145	0	0	0	0
146	10,409,242	-73,770,263	72,485,061	-1,285,201
147	0	0	0	0
148	1,859,189	0	0	0
149	0	0	0	0
150	0	-55,216	55,216	0
151	0	0	0	0
152	108,384	-27	27	0
153	0	-8	0	-8
154	135,822,853	-1,124,032,910	1,123,999,835	-33,075
155	0	0	0	0
156	4,833,866	-33,093,810	33,093,810	0
157	0	0	0	0
158	1,117,841,874	-1,524,128,245	702,094,904	-822,033,341
159	8,481,243,064	-13,625,314,585	2,443,260,057	-11,182,054,527
160	1,297,838,422	-1,796,216,100	442,081,968	-1,354,134,131
161	1,117,994,542	-1,792,635,453	260,506,365	-1,532,129,088
162	0	-81,305,414	5,872,243	-75,433,171
163	434,003,822	-6,515,175,002	1,317,253,369	-5,197,921,633
164	2,236,996	0	0	0
165	22,946,463	-3,339,427,185	720,140,867	-2,619,286,318
166	0	0	0	0
167	0	-917,651,499	181,650,787	-736,000,712
168	0	-12,808,606	12,808,606	0
169	7,534,646	-606,731,157	598,363,458	-8,367,699
170	0	0	0	0
171	92,828,627	-102,222,120	102,222,120	0
172	0	-228,073,271	7,160,830	-220,912,441
173	0	-904,873,140	178,491,884	-726,381,256
174	1,446,439	0	0	0
175	0	-1,475,031,294	1,370,696,664	-104,334,631
176	0	-2,654,417,914	805,251,177	-1,849,166,738
177	0	-2,961,984,538	123,721,580	-2,838,262,958
178	0	-770,622,381	136,638	-770,485,743
179	0	-255,860,143	190,314,878	-65,545,265
180	0	0	0	0

	M	N	O	P	Q	R
145	0	0	0	0	22,374,312	22,374,312
146	1,285,201	0	0	0	160,090,260	158,805,058
147	0	0	0	0	18,646,333	18,646,333
148	0	0	0	0	13,514,389	13,514,389
149	0	0	0	0	10,099,589	10,099,589
150	0	0	0	0	38,499,612	38,499,612
151	0	0	0	554,937,916	554,937,916	554,937,916
152	0	0	0	0	14,091,322	14,091,322
153	8	0	0	0	60,014,477	60,014,469
154	33,075	0	0	0	169,035,960	169,002,886
155	0	0	0	0	0	0
156	0	0	4,762,385	0	449,753,070	449,753,070
157	0	0	0	0	425,498,552	425,498,552
158	822,033,341	0	0	0	2,559,047,888	1,737,014,547
159	11,182,054,527	0	5,556,844	0	12,641,044,280	1,458,989,752
160	1,354,134,131	0	0	0	1,789,350,974	435,216,843
161	1,532,129,088	0	0	0	2,253,310,955	721,181,867
162	75,433,171	0	0	0	79,603,914	4,170,743
163	5,197,921,633	0	0	0	5,799,018,318	601,096,685
164	0	0	0	0	6,186,362	6,186,362
165	2,619,286,318	0	0	0	2,728,961,715	109,675,397
166	0	0	0	0	2,032,064,776	2,032,064,776
167	736,000,712	0	0	0	1,457,877,837	721,877,125
168	0	0	0	0	92,875,817	92,875,817
169	8,367,699	0	0	0	270,890,767	262,523,068
170	0	0	0	0	0	0
171	0	0	0	0	23,659,138	23,659,138
172	220,912,441	0	0	0	258,741,325	37,828,884
173	726,381,256	0	0	0	726,381,256	0
174	0	0	923,550	0	1,021,274	1,021,274
175	-68,078,571	172,413,202	158,948,267	0	1,377,986,713	1,273,652,083
176	1,808,867,713	40,299,025	1,045,691	0	2,227,039,725	377,872,987
177	-837,468,558	3,675,731,516	21,836,577	0	3,571,430,222	733,167,264
178	670,879,463	99,606,280	0	0	1,032,420,150	261,934,406
179	65,545,265	0	0	0	319,777,095	254,231,830
180	-2,881,950,277	0	-20,737,893	0	-2,902,688,170	-20,737,893